

**Cc:** Tonucci, Paolo [paolo.tonucci@lehman.com]; Azerad, Robert [RAzerad@lehman.com]; Fleming, Dan (TSY) [dfleming@lehman.com]  
**To:** Lowitt, Ian T [ilowitt@lehman.com]; Blackwell, Alastair [ablackwe@lehman.com]; Ullman, Neal (NY) [Neal.Ullman@lehman.com]; Hraska, James W [JHraska@lehman.com]  
**From:** Forrest, Monty [mforrest@lehman.com]  
**Sent:** Sun 9/21/2008 9:16:45 AM  
**Subject:** RE: 1.9 bn 4:45am update:

depot analysis 9-19-2008 5.xls

All - we have just completed the analysis for tonight. There is one issue so please read this thoroughly.

We have analyzed any unencumbered asset in all boxes that were not picked up by financing systems. Here is what we have confirmed:

	Market Value
DTC 074	862,639,264
DTC 636	300,929,347.47
Euroclear 22780	32,390,617.24
CAD	3,554,083
Bony Tri Pledge	1,090,059,646.11 (this is the issues item)

TOTAL 2,289,572,957.59

For the Bony Tri Pledge line item this number represents what the Front End financing system is telling us was pledged to Bony Tri on Friday. We have worked all night to get a separate file from the financing system (normally run) that confirms which of this activity has actually settled. That file was not available for Friday end of day. I spoke to Mark Sharland and Brian Dolan about restoring the data and we engaged a large group of senior technologist until moments ago. It appears that this particular file for Friday was overwritten and cannot be restored. The only way to confirm the number of settled items is to request a file from BoNY and cross check against our file. We believe the number should be very close but would like to confirm.

We have created a spreadsheet(attached) with a tab for each depo and the relevant underlying data.

Please send me a call in number for the meeting with Bart. Jim Hraska and I can call in if you would like. Going to try and get an hour or so rest now.

Rgds,

Monty

-----Original Message-----

From: Lowitt, Ian T  
Sent: Saturday, September 20, 2008 10:23 PM  
To: Forrest, Monty; Blackwell, Alastair; Ullman, Neal (NY); Hraska, James W



Cc: Tonucci, Paolo; Azerad, Robert; Fleming, Dan (TSY)  
Subject: Re: 1.9 bn 9:15pm update:

Need a cusip level detail of the collateral, and where it is for a 7.00.  
Am meeting with bart. Monty, you or alastair need to be at that 7 am  
meeting. It to prep for a final weil meeting to finalize the agreement.  
Thanks. Good luck getting additional collateral. But good accurate  
presentation of the collateral is also critical as we will append to the  
agreement. Thanks again for all the hard work. Ian -----Original  
Message-----

From: Forrest, Monty  
To: Alastair Blackwell  
To: Ullman, Neal (NY)  
To: Hraska, James W  
Cc: Ian Lowitt  
Cc: Tonucci, Paolo  
Cc: Robert Azerad  
Cc: Daniel Fleming  
Sent: Sep 20, 2008 9:38 PM  
Subject: Re: 1.9 bn 9:15pm update:

Just got off the phone with the group. There were some issues with  
files received and the amount we had identified prior has changed. It  
is now 1.6b. As the Canadian seems to be mostly encumbered. We are  
still working to identify more and have another update at 10:15

----- Original Message -----

From: Forrest, Monty  
To: Blackwell, Alastair; Ullman, Neal (NY); Hraska, James W  
Cc: Lowitt, Ian T; Tonucci, Paolo; Azerad, Robert; Fleming, Dan (TSY)  
Sent: Sat Sep 20 20:38:49 2008  
Subject: Re: 1.9 bn 8:00pm update:

Here is the latest based on our 8:00 call.

1. 800mm at Bony ( R. Azarad working with lawyers)
2. We have 746mm in 074
3. We have identified 435mm in Canada
4. We have identified another 300mm of mortgages in 636

That is a total of 2.181b.

We are now creating a spreadsheet of all data by cusip/value/depo and  
are sending that to Paolo/Robert

We have a 9:15 status meeting and hope to have the spreadsheet completed  
by that time.

We are also looking to validate how much JPCHASE put a lien on Friday by  
cusip. Paolo needs this and I am reaching out to Neal to discuss.

Finally we need verification if we have complete control of these  
depos. Robert working with lawyers and I need to speak to Neal once

again to get his thoughts

Regards,

Monty

----- Original Message -----

From: Blackwell, Alastair

To: Forrest, Monty; Ullman, Neal (NY); Hraska, James W

Cc: Lowitt, Ian T

Sent: Sat Sep 20 19:14:16 2008

Subject: 1.9 bn update:

-----Original Message Truncated-----









	Market Value
DTC 074	862,639,264
DTC 636	300,929,347.47
Euroclear 22780	32,390,617.24
CAD	3,554,083
Bony Tri Pledge	1,090,059,646.11 Pledged but not confirmed for settlement
	2,289,572,957.59

Symbol	Source	SettlementDate	Reason Desc (DTC DO)	InstrumentProduct	SubTy	CUSIP
CNR	DTC	9/19/2008	Triparty Pledge 15343	COMMON		137225108
FRT	DTC	9/19/2008	Triparty Pledge 4663	REIT		313747206
	DTC	9/19/2008	Triparty Pledge 2512429	CBONDCNV		90333EAC2
DBCI	DTC	9/19/2008	Triparty Pledge 2571	COMMON		237444104
	DTC	9/19/2008	Triparty Pledge 1225869	COMMON		515547206
LWIG	DTC	9/19/2008	Triparty Pledge 6768	COMMON		520075102
HYB	DTC	9/19/2008	Triparty Pledge 17078	CEF		641876107
KLHC	DTC	9/19/2008	Triparty Pledge 6594	COMMON		482484102
	DTC	9/19/2008	Triparty Pledge 2425078	CBOND		228188AD0
	DTC	9/19/2008	Triparty Pledge 2448422	MUNI		13068H6U3
IBM	DTC	9/19/2008	Triparty Pledge 4	COMMON		459200101
	DTC	9/19/2008	Triparty Pledge 2509444	MUNI		196479ME6
DAL	DTC	9/19/2008	Triparty Pledge 2479526	COMMON		247361702
IMO	DTC	9/19/2008	Triparty Pledge 1169319	COMMON		453038408
	DTC	9/19/2008	Triparty Pledge 1906350	MUNIFLT		917436CZ8
	DTC	9/19/2008	Triparty Pledge 2577336	CBOND		48121CA89
	DTC	9/19/2008	Triparty Pledge 2419767	MUNI		517840D76
	DTC	9/19/2008	Triparty Pledge 2445861	CBOND		74726MAG4
	DTC	9/19/2008	Triparty Pledge 2499890	CBOND		25857BAA4
	DTC	9/19/2008	Triparty Pledge 2577268	CBOND		48121CA97
OXY	DTC	9/19/2008	Triparty Pledge 11598	COMMON		674599105
	DTC	9/19/2008	Triparty Pledge 2411746	MUNIFLT		796253ZA3
	DTC	9/19/2008	Triparty Pledge 2036151	CBOND		345397TZ6
	DTC	9/19/2008	Triparty Pledge 2432449	MUNI		927781CQ5
	DTC	9/19/2008	Triparty Pledge 2577338	CBOND		48121CTK2
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	DTC	9/19/2008	Triparty Pledge 2380302	CBOND		45805AAA7
	DTC	9/19/2008	Triparty Pledge 2398416	ASSETBK		058521AG0
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DO	DTC	9/19/2008	Triparty Pledge 5436	COMMON		25271C102
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IWO	DTC	9/19/2008	Triparty Pledge 331761	ETF		464287648
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LNC	DTC	9/19/2008	Triparty Pledge 6867	COMMON		534187109

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IWB	DTC	9/19/2008	Triparty Pledge 330400	ETF	464287622
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	DTC	9/19/2008	Triparty Pledge 2253628	PREFERED	38528A209
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	DTC	9/19/2008	Triparty Pledge 800300	MUNIFLT	13033KSP5
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	DTC	9/19/2008	Triparty Pledge 902754	MUNI	646135PF4
TKS	DTC	9/19/2008	Triparty Pledge 11321	ADR	890030208
BMY	DTC	9/19/2008	Triparty Pledge 10901	COMMON	110122108
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FRA	DTC	9/19/2008	Triparty Pledge 2437086	CEF	09255X100
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SWSI	DTC	9/19/2008	Triparty Pledge 2342713	COMMON	86837X105
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	DTC	9/19/2008	Triparty Pledge 2270225	CBOND	629855AE7

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	DTC	9/19/2008	Triparty Pledge 2356469	CBOND	61746SBS7
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	DTC	9/19/2008	Triparty Pledge 1598778	CBOND	097751AG6
	DTC	9/19/2008	Triparty Pledge 1228180	MUNIGAIN	233572GU4
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	DTC	9/19/2008	Triparty Pledge 2570884	MEDNOTE	5252M0FA0
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	DTC	9/19/2008	Triparty Pledge 2290321	CBOND	17453BAP6
	DTC	9/19/2008	Triparty Pledge 2048208	MUNI	899697AM8
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	DTC	9/19/2008	Triparty Pledge 2041392	CBOND	33938EAJ6
TEL	DTC	9/19/2008	Triparty Pledge 2491192	COMMON	G9144P105
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	DTC	9/19/2008	Triparty Pledge 2555774	MEDNOTE	5252M0DT1
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	DTC	9/19/2008	Triparty Pledge 1667082	MUNI	59455RYV2
	DTC	9/19/2008	Triparty Pledge 2518701	CMO	76111J5X8
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	DTC	9/19/2008	Triparty Pledge 2223351	MEDNOTE	P09669BR5
	DTC	9/19/2008	Triparty Pledge 2579461	CMO	94984HAA3
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	DTC	9/19/2008	Triparty Pledge 2102538	CBOND	44108EAS7
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	DTC	9/19/2008	Triparty Pledge 2431522	CBOND	26816LAT9
GEX	DTC	9/19/2008	Triparty Pledge 2485284	ETF	57060U407
CEO	DTC	9/19/2008	Triparty Pledge 800808	ADR	126132109
	DTC	9/19/2008	Triparty Pledge 2510460	CBOND	806605AJ0
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BFR	DTC	9/19/2008	Triparty Pledge 802019	ADR	07329M100
	DTC	9/19/2008	Triparty Pledge 2040771	CBOND	832248AH1
LEHMQ	DTC	9/19/2008	Triparty Pledge 12080	COMMON	524908100
	DTC	9/19/2008	Triparty Pledge 2430936	MUNI	64966F2V5

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	DTC	9/19/2008	Triparty Pledge 2212903	CBOND	66977WAF6
	DTC	9/19/2008	Triparty Pledge 2357047	CBOND	45661TAB7
	DTC	9/19/2008	Triparty Pledge 2346197	CBOND	171871AH9
	DTC	9/19/2008	Triparty Pledge 2336175	CBOND	800907AJ6
TDW	DTC	9/19/2008	Triparty Pledge 9958	COMMON	886423102
	DTC	9/19/2008	Triparty Pledge 2349746	CBOND	909214BJ6
	DTC	9/19/2008	Triparty Pledge 2408361	MUNI	646136HS3
	DTC	9/19/2008	Triparty Pledge 2354934	CBOND	29255WAG5
IDIX	DTC	9/19/2008	Triparty Pledge 2257628	COMMON	45166R204
	DTC	9/19/2008	Triparty Pledge 2577590	PREFERED	172967556
	DTC	9/19/2008	Triparty Pledge 2322814	MEDNOTE	3704A0MJ8
	DTC	9/19/2008	Triparty Pledge 2569313	MEDNOTE	52523J131
NGG	DTC	9/19/2008	Triparty Pledge 2342985	ADR	636274300
SCMWY	DTC	9/19/2008	Triparty Pledge 12486	ADR	871013108
	DTC	9/19/2008	Triparty Pledge 2039395	MUNI	117637GA0
CPST	DTC	9/19/2008	Triparty Pledge 430880	COMMON	14067D102
	DTC	9/19/2008	Triparty Pledge 2388300	MUNI	273587SC0
	DTC	9/19/2008	Triparty Pledge 1489759	MUNI	90130TAK6
	DTC	9/19/2008	Triparty Pledge 2560964	CBOND	52523J412
KNSY	DTC	9/19/2008	Triparty Pledge 75893	COMMON	490057106
	DTC	9/19/2008	Triparty Pledge 2599420	CBOND	52520KYE1
DNPLY	DTC	9/19/2008	Triparty Pledge 2534929	ADR	233806306
	DTC	9/19/2008	Triparty Pledge 2316185	MUNI	6041282F4
	DTC	9/19/2008	Triparty Pledge 2041833	MUNI	650017TB2
	DTC	9/19/2008	Triparty Pledge 2570054	MEDNOTE	52522L814
	DTC	9/19/2008	Triparty Pledge 1389724	MUNI	734260YN6
	DTC	9/19/2008	Triparty Pledge 2450330	MUNI	482124MA9
	DTC	9/19/2008	Triparty Pledge 18102	MUNI	656178BE9
	DTC	9/19/2008	Triparty Pledge 2389907	CBOND	P63347AA9
	DTC	9/19/2008	Triparty Pledge 1658034	PREFERED	21988G429
	DTC	9/19/2008	Triparty Pledge 2473751	MEDNOTE	52517PU41
KNBWY	DTC	9/19/2008	Triparty Pledge 1809956	ADR	497350306
	DTC	9/19/2008	Triparty Pledge 970078	MUNI	91411XAA7
	DTC	9/19/2008	Triparty Pledge 2267598	CBOND	315292AD4
	DTC	9/19/2008	Triparty Pledge 2577282	CBONDCNV	5252M0FR3
	DTC	9/19/2008	Triparty Pledge 2604907	???	3135A0FX2
	DTC	9/19/2008	Triparty Pledge 2604893	CBOND	25467B2P2
SEOAY	DTC	9/19/2008	Triparty Pledge 539496	ADR	86210M106
	DTC	9/19/2008	Triparty Pledge 2579046	MEDNOTE	5252M0FF9
	DTC	9/19/2008	Triparty Pledge 2578155	CMO	94984EAU6
	DTC	9/19/2008	Triparty Pledge 2297273	MUNI	618023J71
FSR	DTC	9/19/2008	Triparty Pledge 2473982	COMMON	G3529T105
	DTC	9/19/2008	Triparty Pledge 2472821	CBOND	52520W564
RDS/B	DTC	9/19/2008	Triparty Pledge 2333430	ADR	780259107
	DTC	9/19/2008	Triparty Pledge 2486878	MUNI	083778DD9
	DTC	9/19/2008	Triparty Pledge 2524274	MUNICIPL	509632CT0
TDK	DTC	9/19/2008	Triparty Pledge 15503	ADR	872351408
LUX	DTC	9/19/2008	Triparty Pledge 20016	ADR	55068R202
	DTC	9/19/2008	Triparty Pledge 2524312	MUNICIPL	969281CM4
	DTC	9/19/2008	Triparty Pledge 2231677	MUNI	610423NW1
IEF	DTC	9/19/2008	Triparty Pledge 1669691	ETF	464287440
	DTC	9/19/2008	Triparty Pledge 1493329	MUNI	932889GN2
	DTC	9/19/2008	Triparty Pledge 2341235	MUNI	852529HG4
	DTC	9/19/2008	Triparty Pledge 2366769	MUNIFLT	13066YLE7
	DTC	9/19/2008	Triparty Pledge 964868	MUNI	373109BL0
	DTC	9/19/2008	Triparty Pledge 2373750	COMMON	82620W107



DWAHY	DTC	9/19/2008	Triparty Pledge 16892	ADR	234062206
	DTC	9/19/2008	Triparty Pledge 2524304	MUNICIPAL	87972KAW6
	DTC	9/19/2008	Triparty Pledge 2298333	MUNIFLT	49548WAC9
	DTC	9/19/2008	Triparty Pledge 2524311	MUNI	955641CL7
	DTC	9/19/2008	Triparty Pledge 2103255	CBOND	552953AG6
	DTC	9/19/2008	Triparty Pledge 1866919	MUNIFLT	64971KJE7
	DTC	9/19/2008	Triparty Pledge 2294334	MUNI	343136TU1
	DTC	9/19/2008	Triparty Pledge 2043354	MUNI	233559RL9
SKHSY	DTC	9/19/2008	Triparty Pledge 967961	ADR	816078307
TI/A	DTC	9/19/2008	Triparty Pledge 2038662	ADR	87927Y201
	DTC	9/19/2008	Triparty Pledge 2207546	GOVAGNCY	3133F1CV7
PEGA	DTC	9/19/2008	Triparty Pledge 5262	COMMON	705573103
	DTC	9/19/2008	Triparty Pledge 2508315	CBOND	52522L129
	DTC	9/19/2008	Triparty Pledge 1442171	CBOND	02378JAS7
	DTC	9/19/2008	Triparty Pledge 2567571	MEDNOTE	5252M0ED5
	DTC	9/19/2008	Triparty Pledge 2289175	PREFERED	80281R300
	DTC	9/19/2008	Triparty Pledge 2590356	MUNI	494152PJ4
	DTC	9/19/2008	Triparty Pledge 2513304	PREFERED	456837707
	DTC	9/19/2008	Triparty Pledge 2370421	CBOND	74837NAC7
	DTC	9/19/2008	Triparty Pledge 2037535	MUNI	890176FF2
	DTC	9/19/2008	Triparty Pledge 2516453	MUNI	576047TV6
	DTC	9/19/2008	Triparty Pledge 2538692	MEDNOTE	74977EPJ6
	DTC	9/19/2008	Triparty Pledge 2583207	MUNI	750676CB2
TTY	DTC	9/19/2008	Triparty Pledge 2343228	CEF	89147U100
	DTC	9/19/2008	Triparty Pledge 1230808	PREFERED	94976Y207
	DTC	9/19/2008	Triparty Pledge 1663220	MUNIGAIN	650033LP6
	DTC	9/19/2008	Triparty Pledge 2271438	CBOND	524908MB3
	DTC	9/19/2008	Triparty Pledge 2043223	MUNI	658256PH9
	DTC	9/19/2008	Triparty Pledge 2208053	MUNI	097257BW8
	DTC	9/19/2008	Triparty Pledge 2576234	MEDNOTE	52523J156
LBC	DTC	9/19/2008	Triparty Pledge 2029131	CEF	525178109
	DTC	9/19/2008	Triparty Pledge 2524252	MUNI	130923AP0
	DTC	9/19/2008	Triparty Pledge 2601815	CBOND	36999ADF8
	DTC	9/19/2008	Triparty Pledge 2524255	MUNI	130923BF1
	DTC	9/19/2008	Triparty Pledge 2554646	MEDNOTE	5252M0CE5
	DTC	9/19/2008	Triparty Pledge 2300673	CBOND	608328AP5
	DTC	9/19/2008	Triparty Pledge 2528554	CBOND	52522L376
	DTC	9/19/2008	Triparty Pledge 2215268	MUNI	217296DP4
	DTC	9/19/2008	Triparty Pledge 2313078	MUNI	64971KN69
	DTC	9/19/2008	Triparty Pledge 2366939	CFGN	P97475AG5
SSDOY	DTC	9/19/2008	Triparty Pledge 15164	ADR	824841407
	DTC	9/19/2008	Triparty Pledge 2582793	MUNI	194738L40
	DTC	9/19/2008	Triparty Pledge 2380000	GOVAGNCY	3133X5G85
	DTC	9/19/2008	Triparty Pledge 2220837	CBOND	857689AV5
	DTC	9/19/2008	Triparty Pledge 2588012	MEDNOTE	52523J263
	DTC	9/19/2008	Triparty Pledge 2573784	MUNI	472653BH6
	DTC	9/19/2008	Triparty Pledge 1709987	MUNI	574192TK6
	DTC	9/19/2008	Triparty Pledge 2473191	MUNI	838418FU0
	DTC	9/19/2008	Triparty Pledge 2490998	MUNI	72316WNB9
	DTC	9/19/2008	Triparty Pledge 184154	USTRES	156884G36
	DTC	9/19/2008	Triparty Pledge 2015598	MUNI	57582NPG4
	DTC	9/19/2008	Triparty Pledge 2033772	MUNI	605580DA4
UNH	DTC	9/19/2008	Triparty Pledge 186778	COMMON	91324P102
	DTC	9/19/2008	Triparty Pledge 2503327	MEDNOTE	52517P3L3
	DTC	9/19/2008	Triparty Pledge 2585152	MUNI	61212LJD2
	DTC	9/19/2008	Triparty Pledge 2407429	MUNI	977056X54
	DTC	9/19/2008	Triparty Pledge 2461253	MEDNOTE	52517PT76

	DTC	9/19/2008	Triparty Pledge 2102834	MUNI	265435BF3
IWR	DTC	9/19/2008	Triparty Pledge 1223849	ETF	464287499
	DTC	9/19/2008	Triparty Pledge 2344437	MUNI	841513LK8
	DTC	9/19/2008	Triparty Pledge 2214856	MUNI	650034WHO
	DTC	9/19/2008	Triparty Pledge 2464395	MUNI	64985WLQ5
	DTC	9/19/2008	Triparty Pledge 2238758	MUNI	95736ULD4
CMP	DTC	9/19/2008	Triparty Pledge 2045805	COMMON	20451N101
	DTC	9/19/2008	Triparty Pledge 2482805	MUNI	75729DBV4
	DTC	9/19/2008	Triparty Pledge 2523550	MUNI	74514LPK7
	DTC	9/19/2008	Triparty Pledge 727	MUNI	003450BN2
	DTC	9/19/2008	Triparty Pledge 2344434	MUNI	841513LG7
	DTC	9/19/2008	Triparty Pledge 2601901	MUNI	25476A5T2
	DTC	9/19/2008	Triparty Pledge 76716	MUNI	63967CWE8
	DTC	9/19/2008	Triparty Pledge 2528440	CBOND	655664AL4
	DTC	9/19/2008	Triparty Pledge 2524284	MUNI	616255AM7
	DTC	9/19/2008	Triparty Pledge 2482769	MUNI	053413BM1
	DTC	9/19/2008	Triparty Pledge 966785	CBOND	617446GM5
	DTC	9/19/2008	Triparty Pledge 2379686	MEDNOTE	52517PE31
	DTC	9/19/2008	Triparty Pledge 2241879	MUNIFLT	60636XMP5
	DTC	9/19/2008	Triparty Pledge 2344439	MUNI	841513LN2
KUB	DTC	9/19/2008	Triparty Pledge 19178	ADR	501173207
BF/A	DTC	9/19/2008	Triparty Pledge 1623	COMMON	115637100
	DTC	9/19/2008	Triparty Pledge 2344435	MUNI	841513LH5
	DTC	9/19/2008	Triparty Pledge 2022039	PREFERED	658318209
COSWF	DTC	9/19/2008	Triparty Pledge 1224831	COMMON	13642L100
	DTC	9/19/2008	Triparty Pledge 2344441	MUNI	841513LT9
	DTC	9/19/2008	Triparty Pledge 2482427	MUNI	283353LQ1
	DTC	9/19/2008	Triparty Pledge 865024	CBOND	191216AH3
	DTC	9/19/2008	Triparty Pledge 2569710	MEDNOTE	52522L806
PMSEY	DTC	9/19/2008	Triparty Pledge 2256325	ADR	74344G104
	DTC	9/19/2008	Triparty Pledge 2344440	MUNI	841513LP7
DASTY	DTC	9/19/2008	Triparty Pledge 11305	ADR	237545108
STU	DTC	9/19/2008	Triparty Pledge 5480	COMMON	863902102
	DTC	9/19/2008	Triparty Pledge 2566442	MUNI	396066BX9
	DTC	9/19/2008	Triparty Pledge 2482706	MUNI	130624KR9
	DTC	9/19/2008	Triparty Pledge 2584930	MEDNOTE	89233PY91
	DTC	9/19/2008	Triparty Pledge 2447036	PREFERED	17310L201
	DTC	9/19/2008	Triparty Pledge 2516395	MUNI	594751AD1
	DTC	9/19/2008	Triparty Pledge 2016085	MUNI	172216H97
	DTC	9/19/2008	Triparty Pledge 19986	CBOND	035229CD3
	DTC	9/19/2008	Triparty Pledge 2530110	MUNI	64972FRA6
	DTC	9/19/2008	Triparty Pledge 2296764	CBOND	G0536XAA1
	DTC	9/19/2008	Triparty Pledge 1813594	MUNI	64971KCL8
	DTC	9/19/2008	Triparty Pledge 1670208	CBOND	94975CAL1
	DTC	9/19/2008	Triparty Pledge 2292940	MEDNOTE	3704A0TZ5
	DTC	9/19/2008	Triparty Pledge 2583431	MUNI	924784NK3
	DTC	9/19/2008	Triparty Pledge 2579983	MEDNOTE	5252M0EB9
	DTC	9/19/2008	Triparty Pledge 537997	MUNI	864763MC8
	DTC	9/19/2008	Triparty Pledge 2575355	MUNIFLT	914438CG9
	DTC	9/19/2008	Triparty Pledge 2554199	MEDNOTE	52522L699
	DTC	9/19/2008	Triparty Pledge 2513606	MEDNOTE	52522L244
	DTC	9/19/2008	Triparty Pledge 2224849	CBOND	060505BM5
	DTC	9/19/2008	Triparty Pledge 2016094	MUNI	391674DR6
	DTC	9/19/2008	Triparty Pledge 2579723	MEDNOTE	28264QH64
MSIGY	DTC	9/19/2008	Triparty Pledge 2571611	ADR	60684V108
DMAN	DTC	9/19/2008	Triparty Pledge 2504504	COMMON	24802R506
	DTC	9/19/2008	Triparty Pledge 1809829	MUNI	295119S44

	DTC	9/19/2008	Triparty Pledge 1649099	MUNI	649838B81
	DTC	9/19/2008	Triparty Pledge 2544506	PREFERED	26702K200
	DTC	9/19/2008	Triparty Pledge 1221291	CBOND	337363AE5
	DTC	9/19/2008	Triparty Pledge 2040509	PREFERED	86943W207
	DTC	9/19/2008	Triparty Pledge 2344438	MUNI	841513LL6
	DTC	9/19/2008	Triparty Pledge 2524297	MUNI	757287NC7
	DTC	9/19/2008	Triparty Pledge 2524295	MUNICIPAL	714368CJ4
	DTC	9/19/2008	Triparty Pledge 2585535	CMO	000780KM7
	DTC	9/19/2008	Triparty Pledge 2521161	CBOND	52522L384
	DTC	9/19/2008	Triparty Pledge 2292457	CBOND	73771QAA4
	DTC	9/19/2008	Triparty Pledge 2292458	CBOND	73771RAA2
	DTC	9/19/2008	Triparty Pledge 2339831	MUNI	254839J87
	DTC	9/19/2008	Triparty Pledge 2045859	CBOND	45804QAA3
	DTC	9/19/2008	Triparty Pledge 2479957	MEDNOTE	52517PY96
	DTC	9/19/2008	Triparty Pledge 2524313	MUNI	98839UAS3
	DTC	9/19/2008	Triparty Pledge 2281587	MUNI	13062PD66
	DTC	9/19/2008	Triparty Pledge 332141	MUNI	745190FH6
UPMKY	DTC	9/19/2008	Triparty Pledge 19227	ADR	915436109
CAIGY	DTC	9/19/2008	Triparty Pledge 11253	ADR	15234Q108
	DTC	9/19/2008	Triparty Pledge 2270472	MUNI	649713CJ1
	DTC	9/19/2008	Triparty Pledge 2480117	MUNI	778190CY2
	DTC	9/19/2008	Triparty Pledge 2207690	MUNI	650014DJ9
	DTC	9/19/2008	Triparty Pledge 1393316	PREFERED	46623D200
	DTC	9/19/2008	Triparty Pledge 15437	PREFERED	59021K205
	DTC	9/19/2008	Triparty Pledge 2344432	MUNI	841513LD4
	DTC	9/19/2008	Triparty Pledge 2528606	MEDNOTE	28264QE26
	DTC	9/19/2008	Triparty Pledge 2521160	MEDNOTE	52522L335
	DTC	9/19/2008	Triparty Pledge 2226236	MUNI	13068H3K8
KLIC	DTC	9/19/2008	Triparty Pledge 9641	COMMON	501242101
	DTC	9/19/2008	Triparty Pledge 2527637	MEDNOTE	52520W333
	DTC	9/19/2008	Triparty Pledge 2335433	MUNI	64983XBK9
	DTC	9/19/2008	Triparty Pledge 2480764	MUNI	759897RJ2
	DTC	9/19/2008	Triparty Pledge 2419557	MUNI	64983MCA4
	DTC	9/19/2008	Triparty Pledge 2039472	PREFERED	52519M205
MASI	DTC	9/19/2008	Triparty Pledge 2504181	COMMON	574795100
	DTC	9/19/2008	Triparty Pledge 2482800	MUNI	587625AP9
	DTC	9/19/2008	Triparty Pledge 2212619	MUNI	575577CP4
	DTC	9/19/2008	Triparty Pledge 2580755	MEDNOTE	5252M0BQ9
	DTC	9/19/2008	Triparty Pledge 2464213	CBOND	767754BL7
	DTC	9/19/2008	Triparty Pledge 2420511	MUNI	274785FG4
	DTC	9/19/2008	Triparty Pledge 2235690	MUNI	745592BR5
SAIA	DTC	9/19/2008	Triparty Pledge 2420293	COMMON	78709Y105
	DTC	9/19/2008	Triparty Pledge 2482783	MUNI	169551GL6
	DTC	9/19/2008	Triparty Pledge 2524008	MUNICIPAL	420513CS0
	DTC	9/19/2008	Triparty Pledge 2389932	CBOND	93933VAY4
	DTC	9/19/2008	Triparty Pledge 2515569	MEDNOTE	52517P6Y2
	DTC	9/19/2008	Triparty Pledge 2423935	MUNI	803121CB6
	DTC	9/19/2008	Triparty Pledge 2561671	MEDNOTE	52522L772
	DTC	9/19/2008	Triparty Pledge 2357865	MUNI	45201YGL5
	DTC	9/19/2008	Triparty Pledge 2427815	MUNI	605179LC2
	DTC	9/19/2008	Triparty Pledge 2569374	MEDNOTE	52522L871
	DTC	9/19/2008	Triparty Pledge 2524015	MUNICIPAL	892376LF9
	DTC	9/19/2008	Triparty Pledge 677043	MUNI	420520AL2
	DTC	9/19/2008	Triparty Pledge 2502057	MEDNOTE	52520W358
	DTC	9/19/2008	Triparty Pledge 18950	MUNI	163316AB8
	DTC	9/19/2008	Triparty Pledge 1649051	MUNI	1307746W7
	DTC	9/19/2008	Triparty Pledge 2496539	MEDNOTE	52517P3U3

	DTC	9/19/2008	Triparty Pledge 2513168	MEDNOTE	52517P6S5
	DTC	9/19/2008	Triparty Pledge 2295614	CBONDCNV	126667AF1
	DTC	9/19/2008	Triparty Pledge 19241	MUNI	649842BN0
EBS	DTC	9/19/2008	Triparty Pledge 2446962	COMMON	29089Q105
USMO	DTC	9/19/2008	Triparty Pledge 2291538	COMMON	90341G103
	DTC	9/19/2008	Triparty Pledge 2038341	MUNI	544712VJ8
	DTC	9/19/2008	Triparty Pledge 2521157	MEDNOTE	52522L301
	DTC	9/19/2008	Triparty Pledge 15996	MUNI	986392JU3
AMV/W	DTC	9/19/2008	Triparty Pledge 2506806	WARRANT	02149U119
BEN	DTC	9/19/2008	Triparty Pledge 6380	COMMON	354613101
	DTC	9/19/2008	Triparty Pledge 2372848	MUNI	64966FTR5
	DTC	9/19/2008	Triparty Pledge 2524294	MUNI	692021BT4
	DTC	9/19/2008	Triparty Pledge 380896	CBOND	040114GA2
	DTC	9/19/2008	Triparty Pledge 2344431	MUNI	841513LC6
	DTC	9/19/2008	Triparty Pledge 2508318	CBOND	52522L186
	DTC	9/19/2008	Triparty Pledge 2474721	PREFERED	89147U308
	DTC	9/19/2008	Triparty Pledge 2401860	MUNI	338153P94
	DTC	9/19/2008	Triparty Pledge 1491305	CBOND	244217BG9
	DTC	9/19/2008	Triparty Pledge 2554201	MEDNOTE	52522L707
KCE	DTC	9/19/2008	Triparty Pledge 2502858	ETF	78464A771
	DTC	9/19/2008	Triparty Pledge 2344430	MUNI	841513LA0
	DTC	9/19/2008	Triparty Pledge 2524296	MUNICIPL	714368CL9
	DTC	9/19/2008	Triparty Pledge 2524299	MUNICIPL	798456BJ7
	DTC	9/19/2008	Triparty Pledge 2524010	MUNICIPL	509632CS2
	DTC	9/19/2008	Triparty Pledge 7369	EUROFX	593048AX9
	DTC	9/19/2008	Triparty Pledge 2524282	MUNI	601640NQ4
	DTC	9/19/2008	Triparty Pledge 2041924	MUNI	650017TG1
	DTC	9/19/2008	Triparty Pledge 2577276	MUNI	524805Y69
TNH	DTC	9/19/2008	Triparty Pledge 9893	MLP	881005201
	DTC	9/19/2008	Triparty Pledge 2521156	MEDNOTE	52522L293
	DTC	9/19/2008	Triparty Pledge 1869610	CBOND	591160AB2
	DTC	9/19/2008	Triparty Pledge 2584869	MUNI	838766BR3
	DTC	9/19/2008	Triparty Pledge 2524276	MUNICIPL	538169AW3
EPIX	DTC	9/19/2008	Triparty Pledge 2427107	COMMON	26881Q309
	DTC	9/19/2008	Triparty Pledge 1903065	MUNIGAIN	302024EC4
	DTC	9/19/2008	Triparty Pledge 2561669	MEDNOTE	52522L574
	DTC	9/19/2008	Triparty Pledge 2025883	PREFERED	86943X205
	DTC	9/19/2008	Triparty Pledge 2354016	CFGN	Y20721AE9
WWE	DTC	9/19/2008	Triparty Pledge 10966	COMMON	98156Q108
	DTC	9/19/2008	Triparty Pledge 2380300	CBOND	45804VAA2
	DTC	9/19/2008	Triparty Pledge 1019246	MUNI	542690RW4
	DTC	9/19/2008	Triparty Pledge 14930	MUNI	649842BM2
	DTC	9/19/2008	Triparty Pledge 329354	MUNI	649845EX8
	DTC	9/19/2008	Triparty Pledge 2041293	CBOND	911312AF3
PXD	DTC	9/19/2008	Triparty Pledge 4853	COMMON	723787107
	DTC	9/19/2008	Triparty Pledge 2510459	CBOND	806605AH4
	DTC	9/19/2008	Triparty Pledge 2211313	CBONDCNV	717125AC2
	DTC	9/19/2008	Triparty Pledge 2550136	MEDNOTE	52522L657
	DTC	9/19/2008	Triparty Pledge 2508319	CBOND	52522L889
	DTC	9/19/2008	Triparty Pledge 874502	CBOND	209615BT9
	DTC	9/19/2008	Triparty Pledge 2512517	CBOND	500255AQ7
	DTC	9/19/2008	Triparty Pledge 2569342	MEDNOTE	52523J438
	DTC	9/19/2008	Triparty Pledge 2484985	CBONDCNV	222372AM6
	DTC	9/19/2008	Triparty Pledge 2392528	CBOND	10138MAG0
	DTC	9/19/2008	Triparty Pledge 2019001	MUNIFLT	13062N7L5
	DTC	9/19/2008	Triparty Pledge 2579659	MUNI	13066KUX5
	DTC	9/19/2008	Triparty Pledge 2521158	MEDNOTE	52522L319

	DTC	9/19/2008	Triparty Pledge 2019416	CBOND	65473QAK9
	DTC	9/19/2008	Triparty Pledge 1810334	MUNI	49474EEJ8
	DTC	9/19/2008	Triparty Pledge 2520445	MEDNOTE	52520W341
	DTC	9/19/2008	Triparty Pledge 2376908	CBOND	927804EZ3
	DTC	9/19/2008	Triparty Pledge 2360365	CBOND	20030NAJ0
	DTC	9/19/2008	Triparty Pledge 2032130	CBOND	22541LAH6
	DTC	9/19/2008	Triparty Pledge 2304258	CMO	86359BAT8
	DTC	9/19/2008	Triparty Pledge 2314788	CBOND	481087AC8
	DTC	9/19/2008	Triparty Pledge 2316836	PREFERED	486606205
	DTC	9/19/2008	Triparty Pledge 2554066	CBOND	52522L673
	DTC	9/19/2008	Triparty Pledge 1904814	MUNIGAIN	650033LM3
	DTC	9/19/2008	Triparty Pledge 2488110	CBOND	59020WZQ7
	DTC	9/19/2008	Triparty Pledge 2458321	CBOND	G24419AA4
	DTC	9/19/2008	Triparty Pledge 1809624	MUNI	544495AM6
	DTC	9/19/2008	Triparty Pledge 2207997	PREFERED	21988K859
	DTC	9/19/2008	Triparty Pledge 2561652	PREFERED	195493408
CIX	DTC	9/19/2008	Triparty Pledge 5908	COMMON	20563P101
	DTC	9/19/2008	Triparty Pledge 2569709	MEDNOTE	52522L798
	DTC	9/19/2008	Triparty Pledge 2202719	CMO	949760AU6
	DTC	9/19/2008	Triparty Pledge 2403451	PREFERED	38144G804
	DTC	9/19/2008	Triparty Pledge 2453584	PREFERED	G72457115
	DTC	9/19/2008	Triparty Pledge 2369466	CBOND	05567SAA0
	DTC	9/19/2008	Triparty Pledge 2285499	CBOND	624756AA0
	DTC	9/19/2008	Triparty Pledge 2581792	CMO	76111JM68
BFIN	DTC	9/19/2008	Triparty Pledge 2335573	COMMON	06643P104
	DTC	9/19/2008	Triparty Pledge 2482446	MUNI	801321HA1
	DTC	9/19/2008	Triparty Pledge 2513189	MEDNOTE	52517P3N9
HACBY	DTC	9/19/2008	Triparty Pledge 1493460	ADR	404508202
PBT	DTC	9/19/2008	Triparty Pledge 184274	COMMON	714236106
	DTC	9/19/2008	Triparty Pledge 2561738	MUNI	64971CVV3
KLBY	DTC	9/19/2008	Triparty Pledge 1389983	ADR	49834M100
NCMGY	DTC	9/19/2008	Triparty Pledge 903124	ADR	651191108
EFOI	DTC	9/19/2008	Triparty Pledge 2482766	COMMON	29268T102
	DTC	9/19/2008	Triparty Pledge 2388046	MEDNOTE	3704A0BX9
	DTC	9/19/2008	Triparty Pledge 2507027	CBOND	025816AX7
	DTC	9/19/2008	Triparty Pledge 2524253	MUNI	130923AQ8
TLSYY	DTC	9/19/2008	Triparty Pledge 15292	ADR	87969N204
	DTC	9/19/2008	Triparty Pledge 2102908	CBONDCNV	338032AX3
	DTC	9/19/2008	Triparty Pledge 2401876	MUNI	942044KM9
	DTC	9/19/2008	Triparty Pledge 2523988	MUNI	168490EC0
	DTC	9/19/2008	Triparty Pledge 1813593	MUNI	64971KCC8
	DTC	9/19/2008	Triparty Pledge 2043269	CBOND	742718BZ1
	DTC	9/19/2008	Triparty Pledge 2222728	MUNI	882854JX1
	DTC	9/19/2008	Triparty Pledge 2561748	MEDNOTE	5252M0DD6
IAU	DTC	9/19/2008	Triparty Pledge 2305181	ETF	464285105
	DTC	9/19/2008	Triparty Pledge 2341034	MUNI	64966E3E5
SGAMY	DTC	9/19/2008	Triparty Pledge 2273518	ADR	815794102
	DTC	9/19/2008	Triparty Pledge 20791	CBOND	079867AH0
HUB/A	DTC	9/19/2008	Triparty Pledge 180601	COMMON	443510102
TONPY	DTC	9/19/2008	Triparty Pledge 24604	ADR	890747207
	DTC	9/19/2008	Triparty Pledge 2524016	MUNICIPL	918828AK0
	DTC	9/19/2008	Triparty Pledge 2520131	CBOND	907818CZ9
	DTC	9/19/2008	Triparty Pledge 2599695	MUNI	014464PG0
	DTC	9/19/2008	Triparty Pledge 2441963	CBOND	704549AF1
FNSC	DTC	9/19/2008	Triparty Pledge 891962	COMMON	32111B104
	DTC	9/19/2008	Triparty Pledge 2271948	CBONDCNV	06652BAE3
	DTC	9/19/2008	Triparty Pledge 2319979	MEDNOTE	52517PZL8

	DTC	9/19/2008	Triparty Pledge 2502471	MEDNOTE	52517P3W9
	DTC	9/19/2008	Triparty Pledge 2524270	MUNICIPL	455708BY2
LBV	DTC	9/19/2008	Triparty Pledge 6018	COMMON	529898108
	DTC	9/19/2008	Triparty Pledge 1020644	CBOND	247126AD7
ATRC	DTC	9/19/2008	Triparty Pledge 2343941	COMMON	04963C209
	DTC	9/19/2008	Triparty Pledge 2488345	CBOND	87910PAH3
NXQ	DTC	9/19/2008	Triparty Pledge 19583	CEF	67063C106
	DTC	9/19/2008	Triparty Pledge 2019578	MUNI	92817FJ23
	DTC	9/19/2008	Triparty Pledge 2509532	MUNI	455167UW4
GHS	DTC	9/19/2008	Triparty Pledge 2442973	COMMON	367348109
EVN	DTC	9/19/2008	Triparty Pledge 24987	CEF	27826U108
	DTC	9/19/2008	Triparty Pledge 2530950	MEDNOTE	14912L2Y6
G	DTC	9/19/2008	Triparty Pledge 2503237	COMMON	G3922B107
	DTC	9/19/2008	Triparty Pledge 2393770	CBOND	52519H3P0
	DTC	9/19/2008	Triparty Pledge 2046976	CBONDCNV	776696AA4
	DTC	9/19/2008	Triparty Pledge 2398764	CBOND	52519H5C7
	DTC	9/19/2008	Triparty Pledge 2504839	PREFERED	806605705
	DTC	9/19/2008	Triparty Pledge 2458415	MUNI	64985YDL1
	DTC	9/19/2008	Triparty Pledge 900899	CMO	589929PT9
HTY	DTC	9/19/2008	Triparty Pledge 2533889	COMMON	41013P749
	DTC	9/19/2008	Triparty Pledge 2579657	MUNI	13066KUS6
	DTC	9/19/2008	Triparty Pledge 2582257	CBONDCNV	524935BE2
	DTC	9/19/2008	Triparty Pledge 967549	MUNI	454898HV2
	DTC	9/19/2008	Triparty Pledge 2567100	MEDNOTE	5252M0AL1
OIB	DTC	9/19/2008	Triparty Pledge 2568509	CEF	61745P445
NDEKY	DTC	9/19/2008	Triparty Pledge 903283	ADR	654802206
CRK	DTC	9/19/2008	Triparty Pledge 5909	COMMON	205768203
	DTC	9/19/2008	Triparty Pledge 2475727	MUNI	64983MSM1
TTH	DTC	9/19/2008	Triparty Pledge 22735	ETF	87927P200
	DTC	9/19/2008	Triparty Pledge 2475730	MUNI	64983MTH1
	DTC	9/19/2008	Triparty Pledge 2227620	MUNI	262615CW5
	DTC	9/19/2008	Triparty Pledge 2541449	MUNI	57604PH56
	DTC	9/19/2008	Triparty Pledge 2524254	MUNI	130923AR6
	DTC	9/19/2008	Triparty Pledge 2451634	PREFERED	590199204
	DTC	9/19/2008	Triparty Pledge 1391202	CBOND	87613YAB7
NCP	DTC	9/19/2008	Triparty Pledge 15455	CEF	67062Q106
	DTC	9/19/2008	Triparty Pledge 2568622	CBOND	52521ELD0
	DTC	9/19/2008	Triparty Pledge 1909871	MUNI	57582NGR0
SGTZY	DTC	9/19/2008	Triparty Pledge 13589	ADR	868861204
	DTC	9/19/2008	Triparty Pledge 2401793	MUNI	575823BS7
	DTC	9/19/2008	Triparty Pledge 1809865	MUNI	560060ET8
	DTC	9/19/2008	Triparty Pledge 2498487	CMO	31359KQ75
	DTC	9/19/2008	Triparty Pledge 2232752	MUNI	64970KUH8
	DTC	9/19/2008	Triparty Pledge 2223210	CBOND	500605AB6
	DTC	9/19/2008	Triparty Pledge 2514652	MUNI	650009TB9
	DTC	9/19/2008	Triparty Pledge 2409315	CBOND	36293YAD7
	DTC	9/19/2008	Triparty Pledge 2297577	CBONDCNV	25746UAT6
HSTX	DTC	9/19/2008	Triparty Pledge 2460350	COMMON	41457P106
	DTC	9/19/2008	Triparty Pledge 2480726	CBOND	89352HAC3
	DTC	9/19/2008	Triparty Pledge 2209452	MUNI	745268WE8
PRN	DTC	9/19/2008	Triparty Pledge 2439865	ETF	73935X369
	DTC	9/19/2008	Triparty Pledge 2331519	MUNI	167485EJ6
	DTC	9/19/2008	Triparty Pledge 2524007	MUNICIPL	344402PP1
NPX	DTC	9/19/2008	Triparty Pledge 18422	CEF	6706D8104
	DTC	9/19/2008	Triparty Pledge 2479163	MUNI	148372AK1
	DTC	9/19/2008	Triparty Pledge 2451627	MUNI	542690D33
SHOR	DTC	9/19/2008	Triparty Pledge 2495838	COMMON	825211105

BRID	DTC	9/19/2008	Triparty Pledge 16877	COMMON	108763103
	DTC	9/19/2008	Triparty Pledge 2016108	MUNI	67756AHJ4
	DTC	9/19/2008	Triparty Pledge 2524272	MUNI	494689AU6
	DTC	9/19/2008	Triparty Pledge 2481713	CBOND	24799AJW3
	DTC	9/19/2008	Triparty Pledge 2413902	MUNI	64985WJZ8
LGN	DTC	9/19/2008	Triparty Pledge 2216261	COMMON	54021P403
	DTC	9/19/2008	Triparty Pledge 2405719	CBOND	52519H7A9
	DTC	9/19/2008	Triparty Pledge 2427640	MUNI	048483UA7
	DTC	9/19/2008	Triparty Pledge 2233744	MUNI	649850GB4
	DTC	9/19/2008	Triparty Pledge 2516452	MUNI	57604PSK1
	DTC	9/19/2008	Triparty Pledge 1223178	MUNI	407272G23
	DTC	9/19/2008	Triparty Pledge 2305685	MUNI	64966DTP4
	DTC	9/19/2008	Triparty Pledge 1394488	CBOND	45383TAT5
PTY	DTC	9/19/2008	Triparty Pledge 1908734	CEF	72201B101
	DTC	9/19/2008	Triparty Pledge 2317968	MUNIFLT	196479KN8
	DTC	9/19/2008	Triparty Pledge 2511544	CBONDCNV	524908L73
EGF	DTC	9/19/2008	Triparty Pledge 2437127	CEF	09255K108
CYBE	DTC	9/19/2008	Triparty Pledge 77133	COMMON	232517102
	DTC	9/19/2008	Triparty Pledge 2475549	CMO	69361UAB7
	DTC	9/19/2008	Triparty Pledge 2568296	MUNI	73358TVR9
	DTC	9/19/2008	Triparty Pledge 2524009	MUNI	49225RAY2
	DTC	9/19/2008	Triparty Pledge 902372	CBOND	638585AU3
	DTC	9/19/2008	Triparty Pledge 2411097	MUNI	64972FFD3
	DTC	9/19/2008	Triparty Pledge 2523989	MUNI	196885EB9
HNW	DTC	9/19/2008	Triparty Pledge 2486850	CEF	723653101
	DTC	9/19/2008	Triparty Pledge 1862217	PREFERED	21988G353
	DTC	9/19/2008	Triparty Pledge 1708996	CBOND	P7652MAG5
	DTC	9/19/2008	Triparty Pledge 1904218	MUNIGAIN	645771EX0
	DTC	9/19/2008	Triparty Pledge 1904812	MUNIGAIN	650033LF8
	DTC	9/19/2008	Triparty Pledge 1902218	MUNI	074406AG4
	DTC	9/19/2008	Triparty Pledge 2571448	CBONDCNV	5249087D6
	DTC	9/19/2008	Triparty Pledge 2576438	CBONDCNV	524935BG7
	DTC	9/19/2008	Triparty Pledge 2523987	MUNI	142579DB4
	DTC	9/19/2008	Triparty Pledge 1708808	CBOND	P7652MAF7
	DTC	9/19/2008	Triparty Pledge 2473544	CBOND	33761KW84
	DTC	9/19/2008	Triparty Pledge 2574510	CBOND	637071AH4
	DTC	9/19/2008	Triparty Pledge 2482724	MUNI	802649KU6
	DTC	9/19/2008	Triparty Pledge 2524275	MUNICIPL	509632CU7
PIF	DTC	9/19/2008	Triparty Pledge 182112	CEF	45809F104
	DTC	9/19/2008	Triparty Pledge 2280493	MUNIGAIN	364478NK9
LUNA	DTC	9/19/2008	Triparty Pledge 2407826	COMMON	550351100
	DTC	9/19/2008	Triparty Pledge 2543653	MEDNOTE	52517P6E6
	DTC	9/19/2008	Triparty Pledge 2023993	CBONDCNV	549463AH0
	DTC	9/19/2008	Triparty Pledge 2560919	MEDNOTE	5252M0CY1
TLVT	DTC	9/19/2008	Triparty Pledge 2281441	COMMON	E90215109
	DTC	9/19/2008	Triparty Pledge 2537911	MEDNOTE	5252M0BG1
IGE	DTC	9/19/2008	Triparty Pledge 1342005	ETF	464287374
	DTC	9/19/2008	Triparty Pledge 2596924	CBONDCNV	524935DK6
RSW	DTC	9/19/2008	Triparty Pledge 2523753	ETF	78355W767
GFG	DTC	9/19/2008	Triparty Pledge 2531924	COMMON	40108N106
	DTC	9/19/2008	Triparty Pledge 2466397	CBOND	52521EEV8
	DTC	9/19/2008	Triparty Pledge 2512943	CBONDCNV	524908N30
	DTC	9/19/2008	Triparty Pledge 2542986	MEDNOTE	5252M0CJ4
	DTC	9/19/2008	Triparty Pledge 1233018	MUNI	575898AL5
	DTC	9/19/2008	Triparty Pledge 2524286	MUNI	640010AS3
	DTC	9/19/2008	Triparty Pledge 2016510	CBOND	20030NAD3
	DTC	9/19/2008	Triparty Pledge 2524310	MUNICIPL	955232DQ3

NPP	DTC	9/19/2008	Triparty Pledge 23307	CEF	67062P108
	DTC	9/19/2008	Triparty Pledge 2598280	CBOND	45031UBC4
ADLR	DTC	9/19/2008	Triparty Pledge 679153	COMMON	00724X102
	DTC	9/19/2008	Triparty Pledge 12348	GOVAGNCY	313586RC5
CEC	DTC	9/19/2008	Triparty Pledge 4553	COMMON	125137109
	DTC	9/19/2008	Triparty Pledge 2429400	CBOND	52521ECH1
	DTC	9/19/2008	Triparty Pledge 2048306	CBOND	83545GAG7
	DTC	9/19/2008	Triparty Pledge 2524246	MUNI	13016NAL8
FMS	DTC	9/19/2008	Triparty Pledge 5501	ADR	358029106
	DTC	9/19/2008	Triparty Pledge 2478774	CBOND	126408GK3
HTS	DTC	9/19/2008	Triparty Pledge 2575475	REIT	41902R103
SCGLY	DTC	9/19/2008	Triparty Pledge 17645	ADR	83364L109
CABE	DTC	9/19/2008	Triparty Pledge 2384820	COMMON	13000B108
MVG	DTC	9/19/2008	Triparty Pledge 2153395	COMMON	55903Q104
NTT	DTC	9/19/2008	Triparty Pledge 11316	ADR	654624105
CTZN	DTC	9/19/2008	Triparty Pledge 853309	COMMON	17461R106
	DTC	9/19/2008	Triparty Pledge 2560500	PREFERED	49427F405
OZN	DTC	9/19/2008	Triparty Pledge 2484134	COMMON	685921108
SU	DTC	9/19/2008	Triparty Pledge 1340952	COMMON	867229106
	DTC	9/19/2008	Triparty Pledge 2560852	MEDNOTE	5252MODA2
	DTC	9/19/2008	Triparty Pledge 2446930	PREFERED	G16962204
	DTC	9/19/2008	Triparty Pledge 2032344	CBONDCNV	942683AC7
MYC	DTC	9/19/2008	Triparty Pledge 2437902	CEF	09254M105
	DTC	9/19/2008	Triparty Pledge 2558694	CBOND	52521ENF3
	DTC	9/19/2008	Triparty Pledge 2528566	CBONDCNV	5249083B4
CLCT	DTC	9/19/2008	Triparty Pledge 1905055	COMMON	19421R200
HCH	DTC	9/19/2008	Triparty Pledge 2433087	COMMON	12616K106
	DTC	9/19/2008	Triparty Pledge 2044668	CBOND	949746FA4
	DTC	9/19/2008	Triparty Pledge 2469306	PREFERED	55305B200
	DTC	9/19/2008	Triparty Pledge 2215013	MUNI	59333PHR2
PCM	DTC	9/19/2008	Triparty Pledge 2487921	CEF	69323T101
	DTC	9/19/2008	Triparty Pledge 2215016	MUNI	631663GC9
	DTC	9/19/2008	Triparty Pledge 12530	CBOND	46268KAK1
	DTC	9/19/2008	Triparty Pledge 2476830	MUNI	076316GS1
	DTC	9/19/2008	Triparty Pledge 2306512	CBOND	081331AE0
	DTC	9/19/2008	Triparty Pledge 2442547	CBOND	00386SAB8
	DTC	9/19/2008	Triparty Pledge 2487114	MEDNOTE	52520W440
HSWI	DTC	9/19/2008	Triparty Pledge 2514585	COMMON	40431N104
	DTC	9/19/2008	Triparty Pledge 794948	MUNI	905411EB6
NPM	DTC	9/19/2008	Triparty Pledge 179173	CEF	67063W102
	DTC	9/19/2008	Triparty Pledge 2537912	CBOND	5252M0BF3
	DTC	9/19/2008	Triparty Pledge 2460446	MEDNOTE	524908UK4
	DTC	9/19/2008	Triparty Pledge 2543462	MEDNOTE	52517P7K1
ORSTF	DTC	9/19/2008	Triparty Pledge 2273987	ADR	68554W205
	DTC	9/19/2008	Triparty Pledge 2472475	PREFERED	35671D782
NTX	DTC	9/19/2008	Triparty Pledge 180427	CEF	670983105
	DTC	9/19/2008	Triparty Pledge 2584855	MEDNOTE	52520W283
	DTC	9/19/2008	Triparty Pledge 2589869	CBONDCNV	524935CX9
ROY	DTC	9/19/2008	Triparty Pledge 2520907	COMMON	460277106
MAD	DTC	9/19/2008	Triparty Pledge 2021359	ADR	556304202
PLUS	DTC	9/19/2008	Triparty Pledge 15367	COMMON	294268107
	DTC	9/19/2008	Triparty Pledge 2544321	MEDNOTE	52520W325
	DTC	9/19/2008	Triparty Pledge 2527514	PREFERED	80281R888
KMTUY	DTC	9/19/2008	Triparty Pledge 21046	ADR	500458401
	DTC	9/19/2008	Triparty Pledge 2576229	CBONDCNV	524935AP8
MFM	DTC	9/19/2008	Triparty Pledge 76365	CEF	552738106
PMM	DTC	9/19/2008	Triparty Pledge 19699	CEF	746823103



	DTC	9/19/2008	Triparty Pledge 2602325	PREFERED	73941X551
JEQ	DTC	9/19/2008	Triparty Pledge 14597	CEF	471057109
	DTC	9/19/2008	Triparty Pledge 647570	MUNI	927676CS3
	DTC	9/19/2008	Triparty Pledge 2504296	PREFERED	46205A806
TOD	DTC	9/19/2008	Triparty Pledge 679189	COMMON	889039103
TSCDY	DTC	9/19/2008	Triparty Pledge 77304	ADR	881575302
UBP	DTC	9/19/2008	Triparty Pledge 679649	REIT	917286106
	DTC	9/19/2008	Triparty Pledge 2384819	PREFERED	80410Q207
VWDRY	DTC	9/19/2008	Triparty Pledge 2481008	ADR	925458101
JHX	DTC	9/19/2008	Triparty Pledge 1334634	ADR	47030M106
FVI	DTC	9/19/2008	Triparty Pledge 2505774	ETF	336919105
DXYN	DTC	9/19/2008	Triparty Pledge 16099	COMMON	255519100
PWJ	DTC	9/19/2008	Triparty Pledge 2325026	ETF	73935X807
	DTC	9/19/2008	Triparty Pledge 2403000	PREFERED	534187802
	DTC	9/19/2008	Triparty Pledge 2212430	PREFERED	94979P203
	DTC	9/19/2008	Triparty Pledge 2265527	PREFERED	780097796
	DTC	9/19/2008	Triparty Pledge 1904853	MUNIGAIN	656457GE2
NHSB	DTC	9/19/2008	Triparty Pledge 7735	COMMON	644670101
NRCI	DTC	9/19/2008	Triparty Pledge 183391	COMMON	637372103
	DTC	9/19/2008	Triparty Pledge 181605	PREFERED	883203200
CKNTF	DTC	9/19/2008	Triparty Pledge 2542612	COMMON	M2196W105
PCC	DTC	9/19/2008	Triparty Pledge 75707	REIT	693434102
	DTC	9/19/2008	Triparty Pledge 2425202	MUNI	052430AD7
RDY	DTC	9/19/2008	Triparty Pledge 965772	ADR	256135203
	DTC	9/19/2008	Triparty Pledge 3790	MUNI	41315RAY0
	DTC	9/19/2008	Triparty Pledge 2382849	PREFERED	903307205
PVSA	DTC	9/19/2008	Triparty Pledge 905367	COMMON	701492100
	DTC	9/19/2008	Triparty Pledge 2414478	CBOND	52519H7L5
	DTC	9/19/2008	Triparty Pledge 1447176	PREFERED	370442741
	DTC	9/19/2008	Triparty Pledge 2549011	PREFERED	150870202
	DTC	9/19/2008	Triparty Pledge 2419085	MUNI	273335QH5
OSP	DTC	9/19/2008	Triparty Pledge 2523728	MLP	671028108
	DTC	9/19/2008	Triparty Pledge 2540671	PREFERED	36186C509
	DTC	9/19/2008	Triparty Pledge 2498048	CMO	863573JL6
	DTC	9/19/2008	Triparty Pledge 795454	GDR	677862203
	DTC	9/19/2008	Triparty Pledge 2576420	PREFERED	316780204
	DTC	9/19/2008	Triparty Pledge 1337630	MUNI	796422YL1
	DTC	9/19/2008	Triparty Pledge 2481499	PREFERED	44106M508
ENLAY	DTC	9/19/2008	Triparty Pledge 2575194	ADR	29265W207
	DTC	9/19/2008	Triparty Pledge 2522226	MUNI	871633JX2
	DTC	9/19/2008	Triparty Pledge 2524257	MUNI	16957HBK6
	DTC	9/19/2008	Triparty Pledge 2524624	COMMON	87975P102
	DTC	9/19/2008	Triparty Pledge 2041112	CBOND	102183AK6
PWOD	DTC	9/19/2008	Triparty Pledge 182739	COMMON	708430103
GLRC	DTC	9/19/2008	Triparty Pledge 185609	COMMON	390748200
	DTC	9/19/2008	Triparty Pledge 2524013	MUNI	71437MBQ7
GEF/B	DTC	9/19/2008	Triparty Pledge 430921	COMMON	397624206
PMRY	DTC	9/19/2008	Triparty Pledge 77827	COMMON	731822102
	DTC	9/19/2008	Triparty Pledge 1712058	MUNI	65820EJ92
SUMR	DTC	9/19/2008	Triparty Pledge 2471566	COMMON	865646103
	DTC	9/19/2008	Triparty Pledge 2322301	MEDNOTE	52517PZN4
	DTC	9/19/2008	Triparty Pledge 9488	MUNI	850544BS5
	DTC	9/19/2008	Triparty Pledge 2280700	MUNIGAIN	364478NB9
	DTC	9/19/2008	Triparty Pledge 2501643	MEDNOTE	52517P3S8
ADAM	DTC	9/19/2008	Triparty Pledge 1224456	COMMON	00088U108
	DTC	9/19/2008	Triparty Pledge 2016287	MUNI	889396JE8
	DTC	9/19/2008	Triparty Pledge 2443203	PREFERED	74460D273

IMPUY	DTC	9/19/2008	Triparty Pledge 1907622	ADR	452553308
IMNY	DTC	9/19/2008	Triparty Pledge 530982	COMMON	44973Q103
	DTC	9/19/2008	Triparty Pledge 2560942	MEDNOTE	5252MOCX3
QCRH	DTC	9/19/2008	Triparty Pledge 1336601	COMMON	74727A104
	DTC	9/19/2008	Triparty Pledge 2513188	MEDNOTE	52517P5M9
FCFC	DTC	9/19/2008	Triparty Pledge 330495	COMMON	33761X107
	DTC	9/19/2008	Triparty Pledge 2241821	CBONDCNV	398433AC6
FCZA	DTC	9/19/2008	Triparty Pledge 679482	COMMON	319459202
	DTC	9/19/2008	Triparty Pledge 2443691	PREFERED	63540T200
VIDE	DTC	9/19/2008	Triparty Pledge 182468	COMMON	926555103
MDF	DTC	9/19/2008	Triparty Pledge 24324	COMMON	592142103
VRS	DTC	9/19/2008	Triparty Pledge 2579554	COMMON	92531L108
ITI	DTC	9/19/2008	Triparty Pledge 2291354	COMMON	46564T107
DX	DTC	9/19/2008	Triparty Pledge 2795	REIT	26817Q506
	DTC	9/19/2008	Triparty Pledge 706849	PREFERED	976826305
GST	DTC	9/19/2008	Triparty Pledge 895189	COMMON	367299104
FLXS	DTC	9/19/2008	Triparty Pledge 184228	COMMON	339382103
	DTC	9/19/2008	Triparty Pledge 2427130	PREFERED	36186C301
NWMO	DTC	9/19/2008	Triparty Pledge 2496974	COMMON	64754V105
QDHC	DTC	9/19/2008	Triparty Pledge 2585658	COMMON	74730W507
	DTC	9/19/2008	Triparty Pledge 2459650	PREFERED	903305209
HEPH	DTC	9/19/2008	Triparty Pledge 5159	COMMON	435902101
GSIT	DTC	9/19/2008	Triparty Pledge 2274490	COMMON	36241U106
ERII	DTC	9/19/2008	Triparty Pledge 2588958	COMMON	29270J100
WEDC	DTC	9/19/2008	Triparty Pledge 18168	COMMON	963801105
OPOF	DTC	9/19/2008	Triparty Pledge 904179	COMMON	680194107
	DTC	9/19/2008	Triparty Pledge 1445147	PREFERED	25406P200
BDH	DTC	9/19/2008	Triparty Pledge 184979	ETF	11130P104
	DTC	9/19/2008	Triparty Pledge 2455689	PREFERED	74460D232
	DTC	9/19/2008	Triparty Pledge 2538270	PREFERED	G0450A147
DVM	DTC	9/19/2008	Triparty Pledge 2304546	CEF	19248G106
REFR	DTC	9/19/2008	Triparty Pledge 17962	COMMON	760911107
CATS	DTC	9/19/2008	Triparty Pledge 19557	COMMON	148881105
	DTC	9/19/2008	Triparty Pledge 5445	COMMON	359081106
	DTC	9/19/2008	Triparty Pledge 904134	PREFERED	677415408
OFI	DTC	9/19/2008	Triparty Pledge 1864863	COMMON	690212105
	DTC	9/19/2008	Triparty Pledge 2014413	PREFERED	617460209
MAIL	DTC	9/19/2008	Triparty Pledge 2413276	COMMON	M5364E104
	DTC	9/19/2008	Triparty Pledge 10919	PREFERED	14067E308
CNU	DTC	9/19/2008	Triparty Pledge 15335	COMMON	212172100
	DTC	9/19/2008	Triparty Pledge 1903625	MUNIGAIN	521840PJ1
USAT	DTC	9/19/2008	Triparty Pledge 2385625	COMMON	90328S500
CHTP	DTC	9/19/2008	Triparty Pledge 2342940	COMMON	163428105
ESIC	DTC	9/19/2008	Triparty Pledge 2506378	COMMON	277858106
	DTC	9/19/2008	Triparty Pledge 2538169	PREFERED	40426W309
WH	DTC	9/19/2008	Triparty Pledge 2530332	ADR	92934F104
	DTC	9/19/2008	Triparty Pledge 867072	CBOND	121899CE6
	DTC	9/19/2008	Triparty Pledge 75689	COMMON	380966101
RVT	DTC	9/19/2008	Triparty Pledge 18997	CEF	780910105
JCS	DTC	9/19/2008	Triparty Pledge 16894	COMMON	203900105
DCTH	DTC	9/19/2008	Triparty Pledge 596604	COMMON	24661P104
SMMF	DTC	9/19/2008	Triparty Pledge 182036	COMMON	86606G101
FLIC	DTC	9/19/2008	Triparty Pledge 329967	COMMON	320734106
EONGY	DTC	9/19/2008	Triparty Pledge 381016	ADR	268780103
RBXZF	DTC	9/19/2008	Triparty Pledge 2434967	ADR	Y7187Y116
ESCA	DTC	9/19/2008	Triparty Pledge 180743	COMMON	296056104
	DTC	9/19/2008	Triparty Pledge 2484247	CBONDCNV	38068NAB4

	DTC	9/19/2008	Triparty Pledge 2603	MUNIGAIN	239427AE7
USBI	DTC	9/19/2008	Triparty Pledge 24635	COMMON	911459105
NATR	DTC	9/19/2008	Triparty Pledge 4807	COMMON	639027101
	DTC	9/19/2008	Triparty Pledge 2427985	PREFERED	903300200
	DTC	9/19/2008	Triparty Pledge 7727	CBOND	001957AV1
TWB	DTC	9/19/2008	Triparty Pledge 2416722	COMMON	901166108
SVBI	DTC	9/19/2008	Triparty Pledge 909461	COMMON	81811M100
	DTC	9/19/2008	Triparty Pledge 2539494	PREFERED	69340Y208
KOG	DTC	9/19/2008	Triparty Pledge 873966	COMMON	50015Q100
GVI	DTC	9/19/2008	Triparty Pledge 2483439	ETF	464288612
PXJ	DTC	9/19/2008	Triparty Pledge 2359004	ETF	73935X625
EWL	DTC	9/19/2008	Triparty Pledge 430675	ETF	464286749
MINY	DTC	9/19/2008	Triparty Pledge 7456	COMMON	603669102
	DTC	9/19/2008	Triparty Pledge 2024954	PREFERED	46626V207
SGL	DTC	9/19/2008	Triparty Pledge 17973	CEF	862719101
STS	DTC	9/19/2008	Triparty Pledge 181271	COMMON	868607102
IIH	DTC	9/19/2008	Triparty Pledge 78510	ETF	46059V104
CAV	DTC	9/19/2008	Triparty Pledge 184889	COMMON	149507105
CADV	DTC	9/19/2008	Triparty Pledge 1854	COMMON	14166N209
	DTC	9/19/2008	Triparty Pledge 2560501	PREFERED	49427F504
SORT	DTC	9/19/2008	Triparty Pledge 3735	COMMON	403203102
	DTC	9/19/2008	Triparty Pledge 2381930	PREFERED	40426W408
PHOS	DTC	9/19/2008	Triparty Pledge 2494906	COMMON	71922F102
	DTC	9/19/2008	Triparty Pledge 1498120	CBOND	017363AE2
MYRG	DTC	9/19/2008	Triparty Pledge 2599908	COMMON	55405W104
	DTC	9/19/2008	Triparty Pledge 2362518	PREFERED	875465403
	DTC	9/19/2008	Triparty Pledge 2480110	CBONDCNV	52520W549
	DTC	9/19/2008	Triparty Pledge 854691	MUNI	785652BV9
ATX	DTC	9/19/2008	Triparty Pledge 16097	COMMON	227478104
NBDF	DTC	9/19/2008	Triparty Pledge 2242657	COMMON	65548P106
HRAY	DTC	9/19/2008	Triparty Pledge 2305061	ADR	447773102
	DTC	9/19/2008	Triparty Pledge 2427012	PREFERED	59021S638
EWM	DTC	9/19/2008	Triparty Pledge 330522	ETF	464286830
RLH	DTC	9/19/2008	Triparty Pledge 2352205	COMMON	756764106
	DTC	9/19/2008	Triparty Pledge 2447640	PREFERED	49327Q204
VIRL	DTC	9/19/2008	Triparty Pledge 535726	COMMON	92763R104
	DTC	9/19/2008	Triparty Pledge 2102984	CBOND	26439RAQ9
	DTC	9/19/2008	Triparty Pledge 2323690	PREFERED	780097770
SRLS	DTC	9/19/2008	Triparty Pledge 2485052	COMMON	81747T104
RMTI	DTC	9/19/2008	Triparty Pledge 24503	COMMON	774374102
CYDC	DTC	9/19/2008	Triparty Pledge 1901	COMMON	150811107
WSC	DTC	9/19/2008	Triparty Pledge 15535	COMMON	950817106
	DTC	9/19/2008	Triparty Pledge 11010	COMMON	716437108
FEIM	DTC	9/19/2008	Triparty Pledge 11838	COMMON	358010106
MTH	DTC	9/19/2008	Triparty Pledge 17057	COMMON	59001A102
TKG	DTC	9/19/2008	Triparty Pledge 2016123	ADR	879603108
HWKN	DTC	9/19/2008	Triparty Pledge 1221324	COMMON	420261109
	DTC	9/19/2008	Triparty Pledge 11634	COMMON	12232C108
REMC	DTC	9/19/2008	Triparty Pledge 2325374	COMMON	759543200
VRTB	DTC	9/19/2008	Triparty Pledge 2546173	REIT	92549X201
	DTC	9/19/2008	Triparty Pledge 2379523	PREFERED	617461207
TFFC	DTC	9/19/2008	Triparty Pledge 10130	COMMON	90131B108
	DTC	9/19/2008	Triparty Pledge 2462778	PREFERED	92978U207
	DTC	9/19/2008	Triparty Pledge 2050305	PREFERED	524908639
	DTC	9/19/2008	Triparty Pledge 3899	COMMON	437062102
RMT	DTC	9/19/2008	Triparty Pledge 76369	CEF	780915104
ACUR	DTC	9/19/2008	Triparty Pledge 2530976	COMMON	00509L703

	DTC	9/19/2008	Triparty Pledge 2465952	COMMON	373686104
ACHN	DTC	9/19/2008	Triparty Pledge 2414956	COMMON	00448Q201
MERX	DTC	9/19/2008	Triparty Pledge 76512	COMMON	590049102
DSGX	DTC	9/19/2008	Triparty Pledge 1670989	COMMON	249906108
NVGN	DTC	9/19/2008	Triparty Pledge 77954	ADR	67010F103
	DTC	9/19/2008	Triparty Pledge 2504233	CBONDCNV	46205AAC7
PVFC	DTC	9/19/2008	Triparty Pledge 679804	COMMON	693654105
LGBT	DTC	9/19/2008	Triparty Pledge 2514614	COMMON	727058208
	DTC	9/19/2008	Triparty Pledge 5343	COMMON	891707101
	DTC	9/19/2008	Triparty Pledge 1489859	COMMON	344155205
LDF	DTC	9/19/2008	Triparty Pledge 15961	CEF	51828C106
TKF	DTC	9/19/2008	Triparty Pledge 16196	CEF	900145103
NTZ	DTC	9/19/2008	Triparty Pledge 1659840	ADR	63905A101
AIRN	DTC	9/19/2008	Triparty Pledge 531589	COMMON	00950H102
	DTC	9/19/2008	Triparty Pledge 2535738	WARRANT	313549115
DRAD	DTC	9/19/2008	Triparty Pledge 2240946	COMMON	253827109
VHC	DTC	9/19/2008	Triparty Pledge 2553587	COMMON	92823T108
NEOL	DTC	9/19/2008	Triparty Pledge 7698	COMMON	640919106
	DTC	9/19/2008	Triparty Pledge 6342	COMMON	218916104
	DTC	9/19/2008	Triparty Pledge 2049914	PREFERED	559775200
MBRX	DTC	9/19/2008	Triparty Pledge 2236554	COMMON	59101M105
CNTY	DTC	9/19/2008	Triparty Pledge 180961	COMMON	156492100
FA	DTC	9/19/2008	Triparty Pledge 4661	COMMON	303698104
DFCLQ	DTC	9/19/2008	Triparty Pledge 5388	COMMON	247918105
TAROF	DTC	9/19/2008	Triparty Pledge 25126	COMMON	M8737E108
WXCP	DTC	9/19/2008	Triparty Pledge 2343831	COMMON	929248508
ADL	DTC	9/19/2008	Triparty Pledge 2439677	COMMON	00167K500
	DTC	9/19/2008	Triparty Pledge 1910637	MUNI	232760PU6
	DTC	9/19/2008	Triparty Pledge 2016605	PREFERED	52519Y209
CYLO	DTC	9/19/2008	Triparty Pledge 2554323	COMMON	23254N104
BCT	DTC	9/19/2008	Triparty Pledge 76126	CEF	09247Q106
ATRM	DTC	9/19/2008	Triparty Pledge 20167	COMMON	00817R103
	DTC	9/19/2008	Triparty Pledge 2470792	PREFERED	59022C178
MRN	DTC	9/19/2008	Triparty Pledge 1549952	COMMON	58463F104
	DTC	9/19/2008	Triparty Pledge 11002	PREFERED	638539882
EUBK	DTC	9/19/2008	Triparty Pledge 2264505	COMMON	298716101
	DTC	9/19/2008	Triparty Pledge 8127	COMMON	685566309
SDNVY	DTC	9/19/2008	Triparty Pledge 909552	ADR	825865603
	DTC	9/19/2008	Triparty Pledge 2524306	MUNI	919209AN6
	DTC	9/19/2008	Triparty Pledge 2319863	CBOND	966387AC6
MPA	DTC	9/19/2008	Triparty Pledge 2437762	CEF	09255G107
	DTC	9/19/2008	Triparty Pledge 2432357	PREFERED	110394400
	DTC	9/19/2008	Triparty Pledge 2508125	MEDNOTE	52517P4M0
	DTC	9/19/2008	Triparty Pledge 2460413	CBOND	52521EEN6
PGXFF	DTC	9/19/2008	Triparty Pledge 2528654	???	74326T108
ACTI	DTC	9/19/2008	Triparty Pledge 2389254	COMMON	00506P103
PHH	DTC	9/19/2008	Triparty Pledge 2301865	COMMON	693320202
	DTC	9/19/2008	Triparty Pledge 2540569	CBOND	24799AJV5
	DTC	9/19/2008	Triparty Pledge 1867756	MUNI	13066YDB2
UTK	DTC	9/19/2008	Triparty Pledge 676627	COMMON	91759P106
ISRG	DTC	9/19/2008	Triparty Pledge 2027238	COMMON	46120E602
COIN	DTC	9/19/2008	Triparty Pledge 2477407	COMMON	21254S107
	DTC	9/19/2008	Triparty Pledge 1229056	MUNI	167592UZ5
CFX	DTC	9/19/2008	Triparty Pledge 2578008	COMMON	194014106
PRF	DTC	9/19/2008	Triparty Pledge 2371967	ETF	73935X583
ABV/C	DTC	9/19/2008	Triparty Pledge 717552	ADR	20441W104
TPL	DTC	9/19/2008	Triparty Pledge 647608	COMMON	882610108

	DTC	9/19/2008	Triparty Pledge 2524262	MUNI	263622BF8
	DTC	9/19/2008	Triparty Pledge 2516360	CBONDCNV	5249083H1
	DTC	9/19/2008	Triparty Pledge 2209489	CBOND	61748AAE6
WSCJ	DTC	9/19/2008	Triparty Pledge 183160	COMMON	92932Q102
	DTC	9/19/2008	Triparty Pledge 2264383	MUNI	432308KH6
	DTC	9/19/2008	Triparty Pledge 187130	COMMON	74138B105
SMFJY	DTC	9/19/2008	Triparty Pledge 1910534	ADR	86562M100
	DTC	9/19/2008	Triparty Pledge 4731	COMMON	45881K104
	DTC	9/19/2008	Triparty Pledge 2536730	PREFERED	195872403
CAJ	DTC	9/19/2008	Triparty Pledge 15845	ADR	138006309
FXM	DTC	9/19/2008	Triparty Pledge 2413360	ETF	23130H107
	DTC	9/19/2008	Triparty Pledge 2527597	MEDNOTE	5252M0AF4
HNAB	DTC	9/19/2008	Triparty Pledge 2285190	COMMON	40963P105
LEGC	DTC	9/19/2008	Triparty Pledge 2358566	COMMON	52463G105
	DTC	9/19/2008	Triparty Pledge 2346903	CBONDCNV	871130AB6
	DTC	9/19/2008	Triparty Pledge 2298131	PREFERED	313586794
HTLLQ	DTC	9/19/2008	Triparty Pledge 3829	MLP	422357103
PPM	DTC	9/19/2008	Triparty Pledge 184014	CEF	461368102
	DTC	9/19/2008	Triparty Pledge 2238196	MUNI	93877MAS5
GSG	DTC	9/19/2008	Triparty Pledge 2420274	ETF	46428R107
	DTC	9/19/2008	Triparty Pledge 2504353	PREFERED	17311U200
	DTC	9/19/2008	Triparty Pledge 2467644	CBONDCNV	225302AG3
	DTC	9/19/2008	Triparty Pledge 1663750	MUNI	649716NF0
MWA/B	DTC	9/19/2008	Triparty Pledge 2450777	COMMON	624758207
	DTC	9/19/2008	Triparty Pledge 2043891	CBOND	060505BF0
FSC	DTC	9/19/2008	Triparty Pledge 2585358	COMMON	31678A103
ZHEXY	DTC	9/19/2008	Triparty Pledge 2341917	ADR	98951A100
DBV	DTC	9/19/2008	Triparty Pledge 2433646	ETF	73935Y102
	DTC	9/19/2008	Triparty Pledge 701494	COMMON	00252W104
	DTC	9/19/2008	Triparty Pledge 2587412	MEDNOTE	5252M0FZ5
	DTC	9/19/2008	Triparty Pledge 2569779	CBONDCNV	5249087K0
CTTAY	DTC	9/19/2008	Triparty Pledge 16025	ADR	210771200
TRU	DTC	9/19/2008	Triparty Pledge 9999	MLP	891013104
BPSG	DTC	9/19/2008	Triparty Pledge 2536005	COMMON	11133V108
FOR	DTC	9/19/2008	Triparty Pledge 2533447	COMMON	346233109
	DTC	9/19/2008	Triparty Pledge 2421852	MUNI	277281FF3
	DTC	9/19/2008	Triparty Pledge 7479	CBOND	606198LG2
	DTC	9/19/2008	Triparty Pledge 2455107	CBOND	52521EEH9
CEA	DTC	9/19/2008	Triparty Pledge 873082	ADR	16937R104
	DTC	9/19/2008	Triparty Pledge 2564330	PREFERED	94985V202
KONA	DTC	9/19/2008	Triparty Pledge 2345545	COMMON	50047H201
	DTC	9/19/2008	Triparty Pledge 2543867	CBOND	52521EGF1
	DTC	9/19/2008	Triparty Pledge 2541101	CBOND	02744RAM9
DNP	DTC	9/19/2008	Triparty Pledge 1598954	CEF	23325P104
EZA	DTC	9/19/2008	Triparty Pledge 2019705	ETF	464286780
ADDYY	DTC	9/19/2008	Triparty Pledge 2302176	ADR	00687A107
	DTC	9/19/2008	Triparty Pledge 2588011	MEDNOTE	52523J255
	DTC	9/19/2008	Triparty Pledge 2512529	PREFERED	313586786
FFHL	DTC	9/19/2008	Triparty Pledge 2453787	COMMON	G3704F102
	DTC	9/19/2008	Triparty Pledge 2049670	CBONDCNV	30218UAB4
NNY	DTC	9/19/2008	Triparty Pledge 18159	CEF	67062M105
IXJ	DTC	9/19/2008	Triparty Pledge 1338870	ETF	464287325
	DTC	9/19/2008	Triparty Pledge 8686	MUNIGAIN	745145DL3
	DTC	9/19/2008	Triparty Pledge 330350	COMMON	677007106
	DTC	9/19/2008	Triparty Pledge 2443023	CMO	80382JAA6
PSA/A	DTC	9/19/2008	Triparty Pledge 19919	REIT	74460D729
	DTC	9/19/2008	Triparty Pledge 180429	COMMON	68272K103

	DTC	9/19/2008	Triparty Pledge 8687	MUNIGAIN	745145DM1
	DTC	9/19/2008	Triparty Pledge 2564027	PREFERED	502175508
ATREQ	DTC	9/19/2008	Triparty Pledge 381085	COMMON	03814E307
	DTC	9/19/2008	Triparty Pledge 1901582	PREFERED	92977V206
AOPL	DTC	9/19/2008	Triparty Pledge 16952	COMMON	03832H100
JFBC	DTC	9/19/2008	Triparty Pledge 6547	COMMON	47559A103
	DTC	9/19/2008	Triparty Pledge 661563	CBOND	904764AG2
AQVB	DTC	9/19/2008	Triparty Pledge 1810463	COMMON	03838F306
DTO	DTC	9/19/2008	Triparty Pledge 2587023	ETF	25154K809
AQQA	DTC	9/19/2008	Triparty Pledge 1167	COMMON	03838P106
KRY	DTC	9/19/2008	Triparty Pledge 1660207	COMMON	22942F101
IOO	DTC	9/19/2008	Triparty Pledge 898424	ETF	464287572
	DTC	9/19/2008	Triparty Pledge 2567101	MEDNOTE	5252M0BK2
MOSY	DTC	9/19/2008	Triparty Pledge 2407247	COMMON	619718109
ARDTQ	DTC	9/19/2008	Triparty Pledge 1224308	COMMON	03979M102
TVMH	DTC	9/19/2008	Triparty Pledge 1657349	COMMON	87307X104
	DTC	9/19/2008	Triparty Pledge 1549266	COMMON	582266805
OIL	DTC	9/19/2008	Triparty Pledge 2375206	ETF	06738C786
LPHM	DTC	9/19/2008	Triparty Pledge 6784	COMMON	524038106
AEHZF	DTC	9/19/2008	Triparty Pledge 75770	COMMON	04516K104
	DTC	9/19/2008	Triparty Pledge 5022	ADR	04516V100
VWO	DTC	9/19/2008	Triparty Pledge 2274303	ETF	922042858
EXPGY	DTC	9/19/2008	Triparty Pledge 2440898	ADR	30215C101
	DTC	9/19/2008	Triparty Pledge 1342819	COMMON	04541Y103
	DTC	9/19/2008	Triparty Pledge 862341	CBONDCNV	045919AA5
	DTC	9/19/2008	Triparty Pledge 2542532	PREFERED	80281R805
	DTC	9/19/2008	Triparty Pledge 15045	CBONDCNV	045919AC1
	DTC	9/19/2008	Triparty Pledge 381120	CBONDCNV	045919AF4
CBNJ	DTC	9/19/2008	Triparty Pledge 2548110	COMMON	139209100
	DTC	9/19/2008	Triparty Pledge 2018781	PREFERED	36240B307
GCH	DTC	9/19/2008	Triparty Pledge 3685	CEF	39167B102
	DTC	9/19/2008	Triparty Pledge 1902182	MUNI	047886AB2
PDN	DTC	9/19/2008	Triparty Pledge 2529365	ETF	73936T771
DDSS	DTC	9/19/2008	Triparty Pledge 2513160	COMMON	504905100
	DTC	9/19/2008	Triparty Pledge 16060	COMMON	05153Q106
	DTC	9/19/2008	Triparty Pledge 2454199	COMMON	69913A108
	DTC	9/19/2008	Triparty Pledge 2519234	MEDNOTE	52517P7B1
TGX	DTC	9/19/2008	Triparty Pledge 10872	COMMON	883375107
AVLD	DTC	9/19/2008	Triparty Pledge 2338937	COMMON	05343V205
	DTC	9/19/2008	Triparty Pledge 6542	MUNICIPL	473155AL3
AVATQ	DTC	9/19/2008	Triparty Pledge 16568	COMMON	05349F402
SWDBY	DTC	9/19/2008	Triparty Pledge 2437892	ADR	870195104
	DTC	9/19/2008	Triparty Pledge 1659566	MUNIGAIN	610747J81
AZUL	DTC	9/19/2008	Triparty Pledge 25464	COMMON	05500Q106
PHI	DTC	9/19/2008	Triparty Pledge 2374882	COMMON	69336T106
NUVO	DTC	9/19/2008	Triparty Pledge 2103279	COMMON	67072M301
CFKI	DTC	9/19/2008	Triparty Pledge 2541112	COMMON	200380103
EBIC	DTC	9/19/2008	Triparty Pledge 2906	COMMON	285062204
KEF	DTC	9/19/2008	Triparty Pledge 14601	CEF	50063B104
	DTC	9/19/2008	Triparty Pledge 2477554	MEDNOTE	05567LML8
FLY	DTC	9/19/2008	Triparty Pledge 2513201	ADR	05614P101
	DTC	9/19/2008	Triparty Pledge 2439953	PREFERED	25153U204
SYPR	DTC	9/19/2008	Triparty Pledge 185073	COMMON	871655106
	DTC	9/19/2008	Triparty Pledge 2514408	CBOND	05873KAK4
	DTC	9/19/2008	Triparty Pledge 2460463	PREFERED	09063H206
DOD	DTC	9/19/2008	Triparty Pledge 2535773	ETF	25153Q658
PGJ	DTC	9/19/2008	Triparty Pledge 2297103	ETF	73935X401

	DTC	9/19/2008	Triparty Pledge 1961913	CBOND	059644AH7
THD	DTC	9/19/2008	Triparty Pledge 2572358	ETF	464286624
DYAI	DTC	9/19/2008	Triparty Pledge 2290876	COMMON	26745T101
NOG	DTC	9/19/2008	Triparty Pledge 2475149	COMMON	665531109
	DTC	9/19/2008	Triparty Pledge 2521167	MEDNOTE	52517P6Z9
	DTC	9/19/2008	Triparty Pledge 965199	CBOND	063840AC6
CDCO	DTC	9/19/2008	Triparty Pledge 1814399	COMMON	200334100
	DTC	9/19/2008	Triparty Pledge 2572390	PREFERED	06739H362
UYM	DTC	9/19/2008	Triparty Pledge 2464400	ETF	74347R776
	DTC	9/19/2008	Triparty Pledge 2509263	PREFERED	06739H776
TKPPY	DTC	9/19/2008	Triparty Pledge 1334517	ADR	878546209
BAS	DTC	9/19/2008	Triparty Pledge 2368652	COMMON	06985P100
UCNN	DTC	9/19/2008	Triparty Pledge 1340295	COMMON	902636109
UTRX	DTC	9/19/2008	Triparty Pledge 10341	COMMON	913287108
CSBHY	DTC	9/19/2008	Triparty Pledge 647400	ADR	17162W206
WMH	DTC	9/19/2008	Triparty Pledge 712716	ETF	97653L208
	DTC	9/19/2008	Triparty Pledge 2021659	PREFERED	49446R869
	DTC	9/19/2008	Triparty Pledge 2035588	PREFERED	53404M201
	DTC	9/19/2008	Triparty Pledge 2390358	CBONDCNV	081499AA3
BQNT	DTC	9/19/2008	Triparty Pledge 796247	COMMON	09059D102
BDLSQ	DTC	9/19/2008	Triparty Pledge 21588	COMMON	101706208
	DTC	9/19/2008	Triparty Pledge 5384	COMMON	103354106
	DTC	9/19/2008	Triparty Pledge 650751	COMMON	10382K102
	DTC	9/19/2008	Triparty Pledge 1493374	CBOND	106233AC3
BXMNF	DTC	9/19/2008	Triparty Pledge 5382	COMMON	10625K109
BRCU	DTC	9/19/2008	Triparty Pledge 707409	COMMON	109214106
BRIF	DTC	9/19/2008	Triparty Pledge 1600	COMMON	109599100
	DTC	9/19/2008	Triparty Pledge 1611	COMMON	111388104
	DTC	9/19/2008	Triparty Pledge 1613	COMMON	111443107
BRNC	DTC	9/19/2008	Triparty Pledge 2345412	COMMON	112211107
	DTC	9/19/2008	Triparty Pledge 1617	COMMON	112214200
	DTC	9/19/2008	Triparty Pledge 1619	COMMON	114435100
BGMTQ	DTC	9/19/2008	Triparty Pledge 539535	COMMON	114822109
	DTC	9/19/2008	Triparty Pledge 1633	COMMON	118502103
BRCGF	DTC	9/19/2008	Triparty Pledge 1653	RTRUST	122016108
	DTC	9/19/2008	Triparty Pledge 1654	COMMON	122756109
	DTC	9/19/2008	Triparty Pledge 1666	COMMON	12466K107
CCCR	DTC	9/19/2008	Triparty Pledge 867528	COMMON	125002105
	DTC	9/19/2008	Triparty Pledge 1675	PREFERED	125005207
	DTC	9/19/2008	Triparty Pledge 6243	COMMON	12542A206
	DTC	9/19/2008	Triparty Pledge 1690	COMMON	125716100
	DTC	9/19/2008	Triparty Pledge 1693	COMMON	125820100
	DTC	9/19/2008	Triparty Pledge 2524569	COMMON	126086107
	DTC	9/19/2008	Triparty Pledge 1698	COMMON	126150101
	DTC	9/19/2008	Triparty Pledge 1703	COMMON	126335991
	DTC	9/19/2008	Triparty Pledge 1706	COMMON	126419100
UCTN	DTC	9/19/2008	Triparty Pledge 1658174	COMMON	12643W206
CCMTF	DTC	9/19/2008	Triparty Pledge 77629	COMMON	126925106
CIIR	DTC	9/19/2008	Triparty Pledge 1726	COMMON	127761104
	DTC	9/19/2008	Triparty Pledge 905098	PREFERED	695114504
GCV	DTC	9/19/2008	Triparty Pledge 25002	CEF	36240B109
TSTY	DTC	9/19/2008	Triparty Pledge 19730	COMMON	876553306
PEMC	DTC	9/19/2008	Triparty Pledge 8222	COMMON	694225202
	DTC	9/19/2008	Triparty Pledge 2534901	PREFERED	22082D205
	DTC	9/19/2008	Triparty Pledge 1732	COMMON	12960P107
	DTC	9/19/2008	Triparty Pledge 14296	CBOND	31331FAX9
	DTC	9/19/2008	Triparty Pledge 11665	COMMON	129897104

	DTC	9/19/2008	Triparty Pledge 873424	COMMON	172855108
	DTC	9/19/2008	Triparty Pledge 2569343	MEDNOTE	52523J446
FMAR	DTC	9/19/2008	Triparty Pledge 21611	COMMON	320795107
	DTC	9/19/2008	Triparty Pledge 1223555	CBOND	131096AF6
	DTC	9/19/2008	Triparty Pledge 5758	COMMON	984149104
	DTC	9/19/2008	Triparty Pledge 2584344	PREFERED	52520W218
LOCM	DTC	9/19/2008	Triparty Pledge 2444564	COMMON	53954R105
SCMM	DTC	9/19/2008	Triparty Pledge 10831	COMMON	784018103
FPLMA	DTC	9/19/2008	Triparty Pledge 3238	COMMON	318472107
CPCIQ	DTC	9/19/2008	Triparty Pledge 187277	COMMON	172529109
GDFZY	DTC	9/19/2008	Triparty Pledge 2596030	ADR	36160B105
XTNT	DTC	9/19/2008	Triparty Pledge 2460884	COMMON	984141101
IBPM	DTC	9/19/2008	Triparty Pledge 2600759	COMMON	45107K102
SPRWF	DTC	9/19/2008	Triparty Pledge 2462847	COMMON	86863P109
	DTC	9/19/2008	Triparty Pledge 4462	COMMON	G3930H104
PVCT	DTC	9/19/2008	Triparty Pledge 1548892	COMMON	74373F100
NGSX	DTC	9/19/2008	Triparty Pledge 2481451	COMMON	641252101
ENA	DTC	9/19/2008	Triparty Pledge 2342292	COMMON	29355M200
ULGX	DTC	9/19/2008	Triparty Pledge 24877	COMMON	917273104
HKFI	DTC	9/19/2008	Triparty Pledge 16127	COMMON	409900107
	DTC	9/19/2008	Triparty Pledge 4328	COMMON	05164B106
FNXMF	DTC	9/19/2008	Triparty Pledge 2389277	COMMON	30253R101
SYI	DTC	9/19/2008	Triparty Pledge 2501068	COMMON	87164M100
NBY	DTC	9/19/2008	Triparty Pledge 2520522	COMMON	66987P102
SCHI	DTC	9/19/2008	Triparty Pledge 1901459	COMMON	859166100
TTPA	DTC	9/19/2008	Triparty Pledge 2326885	ADR	896682200
DION	DTC	9/19/2008	Triparty Pledge 25482	COMMON	254547102
FMDDQ	DTC	9/19/2008	Triparty Pledge 3111	COMMON	302723101
ADLKF	DTC	9/19/2008	Triparty Pledge 1229034	COMMON	00762P102
NYFX	DTC	9/19/2008	Triparty Pledge 7984	COMMON	670712108
SVLF	DTC	9/19/2008	Triparty Pledge 16988	COMMON	828395103
	DTC	9/19/2008	Triparty Pledge 2042804	COMMON	784487100
CSP	DTC	9/19/2008	Triparty Pledge 77384	CEF	03009T101
ADPAN	DTC	9/19/2008	Triparty Pledge 2464055	COMMON	00685R870
ZILG	DTC	9/19/2008	Triparty Pledge 2153079	COMMON	989524301
ESCL	DTC	9/19/2008	Triparty Pledge 2352702	COMMON	29605W107
	DTC	9/19/2008	Triparty Pledge 2040358	CBOND	U70577AG3
GGBM	DTC	9/19/2008	Triparty Pledge 2288671	COMMON	37517W107
	DTC	9/19/2008	Triparty Pledge 5321	COMMON	868365107
SHRPQ	DTC	9/19/2008	Triparty Pledge 16182	COMMON	820013100
	DTC	9/19/2008	Triparty Pledge 14195	COMMON	G31611109
SHMR	DTC	9/19/2008	Triparty Pledge 2311104	COMMON	M83683108
	DTC	9/19/2008	Triparty Pledge 179667	COMMON	82981P105
EVOL	DTC	9/19/2008	Triparty Pledge 3079	COMMON	30049R100
	DTC	9/19/2008	Triparty Pledge 2356342	CBOND	552075AC7
PRC	DTC	9/19/2008	Triparty Pledge 2551059	COMMON	71646K106
NLST	DTC	9/19/2008	Triparty Pledge 2449743	COMMON	64118P109
DARA	DTC	9/19/2008	Triparty Pledge 2554324	COMMON	23703P106
TRIB	DTC	9/19/2008	Triparty Pledge 2330088	ADR	896438306
WPTE	DTC	9/19/2008	Triparty Pledge 2257791	COMMON	98211W108
BRANF	DTC	9/19/2008	Triparty Pledge 1869396	COMMON	M18955100
INBP	DTC	9/19/2008	Triparty Pledge 2019941	COMMON	45811V105
	DTC	9/19/2008	Triparty Pledge 2333211	CBOND	885797AB6
PIMO	DTC	9/19/2008	Triparty Pledge 2308934	COMMON	74047X107
BZYR	DTC	9/19/2008	Triparty Pledge 677025	COMMON	123159105
EPM	DTC	9/19/2008	Triparty Pledge 2419597	COMMON	30049A107
FNLY	DTC	9/19/2008	Triparty Pledge 3230	COMMON	317884203



NABZY	DTC	9/19/2008	Triparty Pledge 10103	ADR	632525408
MBVA	DTC	9/19/2008	Triparty Pledge 1444112	COMMON	60037B106
CAMT	DTC	9/19/2008	Triparty Pledge 183597	COMMON	M20791105
AMTY	DTC	9/19/2008	Triparty Pledge 717733	COMMON	03073V107
EECC	DTC	9/19/2008	Triparty Pledge 2802	COMMON	268420106
	DTC	9/19/2008	Triparty Pledge 2538173	PREFERED	681936407
	DTC	9/19/2008	Triparty Pledge 2328982	COMMON	639347103
TGFN	DTC	9/19/2008	Triparty Pledge 1814321	COMMON	88321N106
	DTC	9/19/2008	Triparty Pledge 1334624	COMMON	64111M103
	DTC	9/19/2008	Triparty Pledge 2379056	PREFERED	32054K798
ZANE	DTC	9/19/2008	Triparty Pledge 2588099	COMMON	98906R208
TLXT	DTC	9/19/2008	Triparty Pledge 187304	COMMON	87944M107
WMANCDTC		9/19/2008	Triparty Pledge 5488	COMMON	949702104
MMAB	DTC	9/19/2008	Triparty Pledge 646659	COMMON	62624B101
VLWW	DTC	9/19/2008	Triparty Pledge 2590311	WARRANT	919794123
	DTC	9/19/2008	Triparty Pledge 2493	COMMON	228439105
NCST	DTC	9/19/2008	Triparty Pledge 2453757	COMMON	67035Q100
WREIS	DTC	9/19/2008	Triparty Pledge 10706	COMMON	977011105
	DTC	9/19/2008	Triparty Pledge 1812585	COMMON	200693208
FELI	DTC	9/19/2008	Triparty Pledge 2103323	COMMON	307260208
SBN	DTC	9/19/2008	Triparty Pledge 1812628	COMMON	83402A107
SOLO	DTC	9/19/2008	Triparty Pledge 9386	COMMON	834263204
	DTC	9/19/2008	Triparty Pledge 3313	COMMON	33941M104
	DTC	9/19/2008	Triparty Pledge 2561785	PREFERED	45254P409
DNE	DTC	9/19/2008	Triparty Pledge 2264489	COMMON	265338202
GOLF	DTC	9/19/2008	Triparty Pledge 2409993	COMMON	38168Y103
CHBP	DTC	9/19/2008	Triparty Pledge 2287962	COMMON	16936V106
	DTC	9/19/2008	Triparty Pledge 9097	COMMON	78648R203
RGN	DTC	9/19/2008	Triparty Pledge 717337	COMMON	75886X108
	DTC	9/19/2008	Triparty Pledge 15338	COMMON	18051W109
SMRK	DTC	9/19/2008	Triparty Pledge 9432	COMMON	844544809
	DTC	9/19/2008	Triparty Pledge 2596858	COMMON	C01023206
TBAC	DTC	9/19/2008	Triparty Pledge 78178	COMMON	875378101
	DTC	9/19/2008	Triparty Pledge 863751	COMMON	78051D105
	DTC	9/19/2008	Triparty Pledge 2398390	PREFERED	74460D299
	DTC	9/19/2008	Triparty Pledge 1652198	CBOND	562567AF4
	DTC	9/19/2008	Triparty Pledge 4210	COMMON	03113V109
PINN	DTC	9/19/2008	Triparty Pledge 2484226	COMMON	723464301
GWLK	DTC	9/19/2008	Triparty Pledge 2263415	COMMON	362447104
MCLS	DTC	9/19/2008	Triparty Pledge 900676	COMMON	58461T106
ORES	DTC	9/19/2008	Triparty Pledge 8080	COMMON	681927109
	DTC	9/19/2008	Triparty Pledge 876821	COMMON	290928100
AZTC	DTC	9/19/2008	Triparty Pledge 15305	COMMON	05480L101
	DTC	9/19/2008	Triparty Pledge 2444464	PREFERED	222388209
PZD	DTC	9/19/2008	Triparty Pledge 2441619	ETF	73935X278
FIATY	DTC	9/19/2008	Triparty Pledge 25492	ADR	315621888
INVC	DTC	9/19/2008	Triparty Pledge 2357399	COMMON	45773R100
MIIX	DTC	9/19/2008	Triparty Pledge 12123	COMMON	59862V104
MINX	DTC	9/19/2008	Triparty Pledge 901338	COMMON	603470105
GTEM	DTC	9/19/2008	Triparty Pledge 20977	COMMON	37958F209
BUCK	DTC	9/19/2008	Triparty Pledge 1631	COMMON	11835A105
TPTX	DTC	9/19/2008	Triparty Pledge 2438311	COMMON	89235K105
PKT	DTC	9/19/2008	Triparty Pledge 2041660	COMMON	74269U104
FRNTQ	DTC	9/19/2008	Triparty Pledge 2393954	COMMON	359059102
PGYC	DTC	9/19/2008	Triparty Pledge 2455020	COMMON	70336G102
	DTC	9/19/2008	Triparty Pledge 11263	CBOND	46268KAJ4
	DTC	9/19/2008	Triparty Pledge 2038587	PREFERED	52520B206

	DTC	9/19/2008	Triparty Pledge 676468	COMMON	704157205
	DTC	9/19/2008	Triparty Pledge 2689	COMMON	252905203
AHONY	DTC	9/19/2008	Triparty Pledge 2506965	ADR	500467402
	DTC	9/19/2008	Triparty Pledge 2028661	PREFERED	39138C809
	DTC	9/19/2008	Triparty Pledge 2384951	COMMON	238128102
PP	DTC	9/19/2008	Triparty Pledge 2480407	COMMON	724153200
	DTC	9/19/2008	Triparty Pledge 3760	COMMON	404429102
	DTC	9/19/2008	Triparty Pledge 182740	COMMON	716932108
BXXX	DTC	9/19/2008	Triparty Pledge 2024327	COMMON	112502109
VSTI	DTC	9/19/2008	Triparty Pledge 182825	COMMON	925313108
WZE	DTC	9/19/2008	Triparty Pledge 796299	COMMON	97750V109
	DTC	9/19/2008	Triparty Pledge 2446688	CBOND	126650BF6
	DTC	9/19/2008	Triparty Pledge 792453	COMMON	83083Y101
OLGC	DTC	9/19/2008	Triparty Pledge 17089	COMMON	68750J107
GPAX	DTC	9/19/2008	Triparty Pledge 3452	COMMON	36237L102
	DTC	9/19/2008	Triparty Pledge 11898	COMMON	457732105
NAYN	DTC	9/19/2008	Triparty Pledge 2317240	COMMON	639379106
GOOT	DTC	9/19/2008	Triparty Pledge 3627	COMMON	382123107
	DTC	9/19/2008	Triparty Pledge 18439	CBOND	912920AC9
WLVT	DTC	9/19/2008	Triparty Pledge 5489	COMMON	978093102
WSTM	DTC	9/19/2008	Triparty Pledge 1387822	COMMON	981402100
QOBJ	DTC	9/19/2008	Triparty Pledge 21751	COMMON	74833H308
HCME	DTC	9/19/2008	Triparty Pledge 3890	COMMON	433548104
MICO	DTC	9/19/2008	Triparty Pledge 1493959	COMMON	594857104
	DTC	9/19/2008	Triparty Pledge 646590	COMMON	92658X109
CADD	DTC	9/19/2008	Triparty Pledge 2518122	COMMON	127233104
MRNA	DTC	9/19/2008	Triparty Pledge 2584702	COMMON	55276N100
DEEPQ	DTC	9/19/2008	Triparty Pledge 2478657	COMMON	86825Q104
HOTJ	DTC	9/19/2008	Triparty Pledge 2325373	COMMON	44176R106
SLTC	DTC	9/19/2008	Triparty Pledge 179775	COMMON	816288104
SPMY	DTC	9/19/2008	Triparty Pledge 1219877	ADR	84856M209
GNCC	DTC	9/19/2008	Triparty Pledge 2561740	COMMON	36867M107
UPXE	DTC	9/19/2008	Triparty Pledge 5707	COMMON	904270105
	DTC	9/19/2008	Triparty Pledge 78240	COMMON	724250105
ENTN	DTC	9/19/2008	Triparty Pledge 2561783	COMMON	29383P100
	DTC	9/19/2008	Triparty Pledge 536309	COMMON	02365B100
CRTX	DTC	9/19/2008	Triparty Pledge 2222519	COMMON	22674T105
GSVI	DTC	9/19/2008	Triparty Pledge 538310	COMMON	36230D206
NKCIF	DTC	9/19/2008	Triparty Pledge 19187	COMMON	651482101
	DTC	9/19/2008	Triparty Pledge 530992	COMMON	896775103
JECL	DTC	9/19/2008	Triparty Pledge 6507	COMMON	466127107
SHLP	DTC	9/19/2008	Triparty Pledge 2214405	COMMON	81222P106
	DTC	9/19/2008	Triparty Pledge 10145	PREFERED	902549708
	DTC	9/19/2008	Triparty Pledge 5116	COMMON	302051107
MKTSQ	DTC	9/19/2008	Triparty Pledge 11525	COMMON	00753T105
CUR	DTC	9/19/2008	Triparty Pledge 2453906	COMMON	64127R302
IMED	DTC	9/19/2008	Triparty Pledge 2536287	COMMON	452467202
FDRC	DTC	9/19/2008	Triparty Pledge 3190	COMMON	313765109
CSGI	DTC	9/19/2008	Triparty Pledge 2342	COMMON	210728101
GETE	DTC	9/19/2008	Triparty Pledge 3544	COMMON	373658103
	DTC	9/19/2008	Triparty Pledge 3826	COMMON	42219T105
OCFN	DTC	9/19/2008	Triparty Pledge 2507182	COMMON	68207V208
	DTC	9/19/2008	Triparty Pledge 23500	COMMON	292555109
	DTC	9/19/2008	Triparty Pledge 329006	COMMON	577770100
NLEY	DTC	9/19/2008	Triparty Pledge 2293706	COMMON	63580R106
SMD	DTC	9/19/2008	Triparty Pledge 75962	COMMON	829322304
SLPT	DTC	9/19/2008	Triparty Pledge 180260	COMMON	834365405

CAHR	DTC	9/19/2008	Triparty Pledge 2018179	COMMON	141798108
NLBC	DTC	9/19/2008	Triparty Pledge 902529	COMMON	640330106
	DTC	9/19/2008	Triparty Pledge 914489	COMMON	G05354116
EESV	DTC	9/19/2008	Triparty Pledge 1227736	COMMON	29406Q101
SBUFQ	DTC	9/19/2008	Triparty Pledge 9496	COMMON	852328301
GKIN	DTC	9/19/2008	Triparty Pledge 3509	COMMON	370172108
FFTIQ	DTC	9/19/2008	Triparty Pledge 2102882	COMMON	35241Q107
CHML	DTC	9/19/2008	Triparty Pledge 25849	COMMON	16945M105
	DTC	9/19/2008	Triparty Pledge 2314989	COMMON	268465101
SANS	DTC	9/19/2008	Triparty Pledge 9131	COMMON	801036203
EFTB	DTC	9/19/2008	Triparty Pledge 2526866	COMMON	26844P109
EGLP	DTC	9/19/2008	Triparty Pledge 2827	COMMON	269803102
MAMM	DTC	9/19/2008	Triparty Pledge 2294041	COMMON	561508201
	DTC	9/19/2008	Triparty Pledge 22295	CBOND	887315AY5
GNCE	DTC	9/19/2008	Triparty Pledge 3422	COMMON	361900103
	DTC	9/19/2008	Triparty Pledge 854980	COMMON	86866R102
FCSE	DTC	9/19/2008	Triparty Pledge 3336	COMMON	344159108
IONN	DTC	9/19/2008	Triparty Pledge 14884	COMMON	46205P100
PCCWY	DTC	9/19/2008	Triparty Pledge 1909665	ADR	70454G207
	DTC	9/19/2008	Triparty Pledge 2381778	COMMON	45032C100
MCYC	DTC	9/19/2008	Triparty Pledge 20018	COMMON	582822102
KENS	DTC	9/19/2008	Triparty Pledge 6635	COMMON	489084103
IFTI	DTC	9/19/2008	Triparty Pledge 76175	COMMON	462211103
	DTC	9/19/2008	Triparty Pledge 5348	COMMON	902948108
VTSS	DTC	9/19/2008	Triparty Pledge 12617	COMMON	928497106
HIVV	DTC	9/19/2008	Triparty Pledge 1223883	COMMON	40419U203
DVINQ	DTC	9/19/2008	Triparty Pledge 1657984	COMMON	255402406
MBTE	DTC	9/19/2008	Triparty Pledge 15511	COMMON	893764100
HRNS	DTC	9/19/2008	Triparty Pledge 897080	COMMON	440530202
	DTC	9/19/2008	Triparty Pledge 677266	MUNI	132042AG7
FVRL	DTC	9/19/2008	Triparty Pledge 2304579	COMMON	312088404
DYHCS	DTC	9/19/2008	Triparty Pledge 717469	COMMON	703044107
ESPIQ	DTC	9/19/2008	Triparty Pledge 4645	COMMON	269153102
ITXG	DTC	9/19/2008	Triparty Pledge 4737	COMMON	465266104
	DTC	9/19/2008	Triparty Pledge 7549	COMMON	62472V100
PLNS	DTC	9/19/2008	Triparty Pledge 24459	COMMON	729138107
TPZG	DTC	9/19/2008	Triparty Pledge 707762	COMMON	890537301
PTBTQ	DTC	9/19/2008	Triparty Pledge 12281	COMMON	732827100
CBRX	DTC	9/19/2008	Triparty Pledge 4590	COMMON	197779101
CSVO	DTC	9/19/2008	Triparty Pledge 2182	COMMON	198415101
CTUP	DTC	9/19/2008	Triparty Pledge 2188	COMMON	199782103
	DTC	9/19/2008	Triparty Pledge 2485566	CBOND	2003369S6
	DTC	9/19/2008	Triparty Pledge 2485567	CBOND	2003369U1
	DTC	9/19/2008	Triparty Pledge 1068564	COMMON	202259107
CFGN	DTC	9/19/2008	Triparty Pledge 2218	COMMON	203278106
COES	DTC	9/19/2008	Triparty Pledge 23458	COMMON	202656104
CMMU	DTC	9/19/2008	Triparty Pledge 874158	COMMON	203391107
	DTC	9/19/2008	Triparty Pledge 2226	COMMON	203660105
	DTC	9/19/2008	Triparty Pledge 2230	COMMON	203752407
	DTC	9/19/2008	Triparty Pledge 2243	COMMON	204494207
	DTC	9/19/2008	Triparty Pledge 18541	CBONDCNV	20452CAA2
	DTC	9/19/2008	Triparty Pledge 18156	COMMON	204938104
	DTC	9/19/2008	Triparty Pledge 2266	COMMON	205428105
	DTC	9/19/2008	Triparty Pledge 5910	COMMON	205937105
CVTK	DTC	9/19/2008	Triparty Pledge 14824	COMMON	207865106
	DTC	9/19/2008	Triparty Pledge 874355	PREFERED	208254201
	DTC	9/19/2008	Triparty Pledge 2035984	CBOND	2084649R0

	DTC	9/19/2008	Triparty Pledge 2304	COMMON	20856D104
CDNO	DTC	9/19/2008	Triparty Pledge 21000	COMMON	208892208
	DTC	9/19/2008	Triparty Pledge 2324	COMMON	20959D100
CPVD	DTC	9/19/2008	Triparty Pledge 2330	COMMON	209929108
	DTC	9/19/2008	Triparty Pledge 2337	COMMON	210430104
	DTC	9/19/2008	Triparty Pledge 874583	CBOND	210575AC0
CUPKF	DTC	9/19/2008	Triparty Pledge 24053	COMMON	21061P106
	DTC	9/19/2008	Triparty Pledge 2350	PREFERED	210802302
	DTC	9/19/2008	Triparty Pledge 874741	WARRANT	211914130
	DTC	9/19/2008	Triparty Pledge 964314	COMMON	211915103
	DTC	9/19/2008	Triparty Pledge 964315	COMMON	211916101
	DTC	9/19/2008	Triparty Pledge 964317	COMMON	211918107
COSE	DTC	9/19/2008	Triparty Pledge 2366	COMMON	212072102
	DTC	9/19/2008	Triparty Pledge 19143	COMMON	21220C103
	DTC	9/19/2008	Triparty Pledge 18765	COMMON	212540108
	DTC	9/19/2008	Triparty Pledge 2385	PREFERED	217213206
ENTE	DTC	9/19/2008	Triparty Pledge 3014	COMMON	293912101
ETAP	DTC	9/19/2008	Triparty Pledge 3023	COMMON	293957106
CEKX	DTC	9/19/2008	Triparty Pledge 2388	COMMON	217900109
EPTC	DTC	9/19/2008	Triparty Pledge 77404	COMMON	29406K104
	DTC	9/19/2008	Triparty Pledge 2393	COMMON	21851C109
EPUR	DTC	9/19/2008	Triparty Pledge 877049	COMMON	29409U109
CORE	DTC	9/19/2008	Triparty Pledge 2320105	COMMON	218681104
	DTC	9/19/2008	Triparty Pledge 3030	COMMON	294096102
	DTC	9/19/2008	Triparty Pledge 3040	COMMON	294588108
EQUR	DTC	9/19/2008	Triparty Pledge 2254836	COMMON	29477T109
	DTC	9/19/2008	Triparty Pledge 3049	COMMON	295349104
	DTC	9/19/2008	Triparty Pledge 3053	COMMON	296052301
	DTC	9/19/2008	Triparty Pledge 2210725	MUNI	296122TN4
	DTC	9/19/2008	Triparty Pledge 7013	CBOND	29665WAF1
TSER	DTC	9/19/2008	Triparty Pledge 22643	COMMON	297865107
EVR	DTC	9/19/2008	Triparty Pledge 2424765	COMMON	29977A105
EVXS	DTC	9/19/2008	Triparty Pledge 3075	COMMON	300072105
	DTC	9/19/2008	Triparty Pledge 2416	COMMON	221462104
	DTC	9/19/2008	Triparty Pledge 2419	COMMON	22236Q102
EVLVQ	DTC	9/19/2008	Triparty Pledge 1906888	COMMON	30049P708
EXAP	DTC	9/19/2008	Triparty Pledge 1491506	COMMON	300867306
	DTC	9/19/2008	Triparty Pledge 2422	COMMON	222403107
	DTC	9/19/2008	Triparty Pledge 2512516	CBOND	30161MAE3
	DTC	9/19/2008	Triparty Pledge 854449	COMMON	22281N103
COVT	DTC	9/19/2008	Triparty Pledge 2455	COMMON	223141102
	DTC	9/19/2008	Triparty Pledge 79018	CBONDCNV	302088AJ8
	DTC	9/19/2008	Triparty Pledge 5117	COMMON	302088109
	DTC	9/19/2008	Triparty Pledge 874999	COMMON	22405H107
CRYYQ	DTC	9/19/2008	Triparty Pledge 2463	COMMON	225222108
CZEDQ	DTC	9/19/2008	Triparty Pledge 2464	COMMON	225227107
EXVF	DTC	9/19/2008	Triparty Pledge 3095	COMMON	302261102
	DTC	9/19/2008	Triparty Pledge 2479	COMMON	22674J107
	DTC	9/19/2008	Triparty Pledge 2014327	COMMON	30232F103
TCKF	DTC	9/19/2008	Triparty Pledge 3100	COMMON	302396106
CCRN	DTC	9/19/2008	Triparty Pledge 2021922	COMMON	227483104
	DTC	9/19/2008	Triparty Pledge 1335447	COMMON	22754R201
	DTC	9/19/2008	Triparty Pledge 540394	COMMON	30242V205
	DTC	9/19/2008	Triparty Pledge 2484	CBOND	227901AF2
	DTC	9/19/2008	Triparty Pledge 3102	COMMON	302473103
	DTC	9/19/2008	Triparty Pledge 20055	CBOND	302723AA9
	DTC	9/19/2008	Triparty Pledge 531892	COMMON	302747100

	DTC	9/19/2008	Triparty Pledge 329643	COMMON	228392304
CWNH	DTC	9/19/2008	Triparty Pledge 187518	COMMON	228429106
CYTB	DTC	9/19/2008	Triparty Pledge 2500	COMMON	229070107
	DTC	9/19/2008	Triparty Pledge 707140	RIGHT	303901110
	DTC	9/19/2008	Triparty Pledge 3121	COMMON	304253107
FARF	DTC	9/19/2008	Triparty Pledge 3122	COMMON	304621105
	DTC	9/19/2008	Triparty Pledge 2338894	COMMON	305059107
CCWGBDTC	9/19/2008	Triparty Pledge 2514	COMMON	231705203	
	DTC	9/19/2008	Triparty Pledge 3129	CBOND CNV	30701AAC0
FAMS	DTC	9/19/2008	Triparty Pledge 3133	COMMON	307091108
	DTC	9/19/2008	Triparty Pledge 2519	COMMON	232489104
	DTC	9/19/2008	Triparty Pledge 3144	COMMON	311870109
CCLG	DTC	9/19/2008	Triparty Pledge 2019285	COMMON	23254B100
	DTC	9/19/2008	Triparty Pledge 77398	COMMON	23255B208
CYCP	DTC	9/19/2008	Triparty Pledge 2523	COMMON	232566109
CYNEA	DTC	9/19/2008	Triparty Pledge 77134	COMMON	23257K107
	DTC	9/19/2008	Triparty Pledge 2604310	CBOND	23299AKS7
	DTC	9/19/2008	Triparty Pledge 2531	COMMON	233038108
DBLZ	DTC	9/19/2008	Triparty Pledge 875196	COMMON	233038306
	DTC	9/19/2008	Triparty Pledge 24076	COMMON	233094200
DDSU	DTC	9/19/2008	Triparty Pledge 2024831	COMMON	23316W100
	DTC	9/19/2008	Triparty Pledge 3199	COMMON	31467L104
FEKR	DTC	9/19/2008	Triparty Pledge 3202	COMMON	315522102
	DTC	9/19/2008	Triparty Pledge 3408	COMMON	360906200
	DTC	9/19/2008	Triparty Pledge 2541	COMMON	23331F108
FTED	DTC	9/19/2008	Triparty Pledge 794136	COMMON	36114A104
FTRLQ	DTC	9/19/2008	Triparty Pledge 1021886	COMMON	36114Q307
DSW	DTC	9/19/2008	Triparty Pledge 2335766	COMMON	23334L102
	DTC	9/19/2008	Triparty Pledge 891390	COMMON	316811108
BSMTQ	DTC	9/19/2008	Triparty Pledge 23524	COMMON	316866102
DWIC	DTC	9/19/2008	Triparty Pledge 2546	COMMON	233356104
	DTC	9/19/2008	Triparty Pledge 3223	PREFERRED	317421303
GBCC	DTC	9/19/2008	Triparty Pledge 3416	COMMON	361492101
FNCMQ	DTC	9/19/2008	Triparty Pledge 800757	COMMON	317922409
	DTC	9/19/2008	Triparty Pledge 1390002	CBOND	233835AT4
	DTC	9/19/2008	Triparty Pledge 3443	COMMON	362232100
GPX	DTC	9/19/2008	Triparty Pledge 178961	COMMON	36225V104
DMCSQ	DTC	9/19/2008	Triparty Pledge 75826	COMMON	233860303
	DTC	9/19/2008	Triparty Pledge 2551	CBOND CNV	234050AA0
DZTKQ	DTC	9/19/2008	Triparty Pledge 2553	COMMON	234053106
GSEM	DTC	9/19/2008	Triparty Pledge 3447	COMMON	362270100
	DTC	9/19/2008	Triparty Pledge 3243	COMMON	319285102
	DTC	9/19/2008	Triparty Pledge 9086	CBOND	36228XAB3
	DTC	9/19/2008	Triparty Pledge 182074	CBOND	36228YAC9
FCHC	DTC	9/19/2008	Triparty Pledge 3244	COMMON	319417101
	DTC	9/19/2008	Triparty Pledge 186775	CBOND	36229JAC1
	DTC	9/19/2008	Triparty Pledge 3245	COMMON	319418109
	DTC	9/19/2008	Triparty Pledge 796748	WARRANT	362359101
	DTC	9/19/2008	Triparty Pledge 3254	COMMON	32017G108
	DTC	9/19/2008	Triparty Pledge 3256	COMMON	32019D103
GAEX	DTC	9/19/2008	Triparty Pledge 1670288	COMMON	362389108
FFLM	DTC	9/19/2008	Triparty Pledge 3258	COMMON	320205107
DAEN	DTC	9/19/2008	Triparty Pledge 875469	COMMON	238199103
FMWF	DTC	9/19/2008	Triparty Pledge 3266	COMMON	320877103
	DTC	9/19/2008	Triparty Pledge 3273	COMMON	33582R107
FPHO	DTC	9/19/2008	Triparty Pledge 3277	COMMON	335902102
GLCL	DTC	9/19/2008	Triparty Pledge 3458	COMMON	362903106

DRIS	DTC	9/19/2008	Triparty Pledge 2614	COMMON	241496108
GLXOF	DTC	9/19/2008	Triparty Pledge 76488	COMMON	36318D102
	DTC	9/19/2008	Triparty Pledge 3282	COMMON	336408109
F5OF	DTC	9/19/2008	Triparty Pledge 2332059	COMMON	33644N102
	DTC	9/19/2008	Triparty Pledge 3471	COMMON	364717108
	DTC	9/19/2008	Triparty Pledge 1225888	COMMON	364736306
	DTC	9/19/2008	Triparty Pledge 3479	COMMON	367648102
	DTC	9/19/2008	Triparty Pledge 3486	COMMON	368670105
GINI	DTC	9/19/2008	Triparty Pledge 3492	COMMON	368903100
	DTC	9/19/2008	Triparty Pledge 5132	COMMON	339130106
	DTC	9/19/2008	Triparty Pledge 3497	COMMON	369497102
	DTC	9/19/2008	Triparty Pledge 3315	COMMON	339734105
FLFE	DTC	9/19/2008	Triparty Pledge 3319	COMMON	34065C104
	DTC	9/19/2008	Triparty Pledge 3328	COMMON	343247102
	DTC	9/19/2008	Triparty Pledge 2262533	COMMON	34407T104
GEREA	DTC	9/19/2008	Triparty Pledge 3500	COMMON	369712104
FNIX	DTC	9/19/2008	Triparty Pledge 2018469	COMMON	34459U306
	DTC	9/19/2008	Triparty Pledge 3505	CBOND	370054AB4
GHOEQ	DTC	9/19/2008	Triparty Pledge 3506	COMMON	370054108
FCRI	DTC	9/19/2008	Triparty Pledge 1285159	COMMON	34963Y109
	DTC	9/19/2008	Triparty Pledge 1169500	ADR	35177Q204
	DTC	9/19/2008	Triparty Pledge 2224908	COMMON	351804109
	DTC	9/19/2008	Triparty Pledge 3373	COMMON	35183P109
	DTC	9/19/2008	Triparty Pledge 24163	COMMON	356713107
	DTC	9/19/2008	Triparty Pledge 852352	COMMON	356900100
FMAD	DTC	9/19/2008	Triparty Pledge 3394	COMMON	358036101
FGHLQ	DTC	9/19/2008	Triparty Pledge 4679	COMMON	358430106
FEEN	DTC	9/19/2008	Triparty Pledge 3397	COMMON	358616100
FRG	DTC	9/19/2008	Triparty Pledge 2028629	COMMON	35903Q106
	DTC	9/19/2008	Triparty Pledge 11814	PREFERED	35907U301
FLCGQ	DTC	9/19/2008	Triparty Pledge 180771	COMMON	35921N101
FUJI	DTC	9/19/2008	Triparty Pledge 2437776	ADR	35958N107
	DTC	9/19/2008	Triparty Pledge 3406	COMMON	360266100
	DTC	9/19/2008	Triparty Pledge 895484	CBOND	370442AJ4
	DTC	9/19/2008	Triparty Pledge 2523778	PREFERED	371532854
GVNTQ	DTC	9/19/2008	Triparty Pledge 12742	COMMON	371912106
GNVHQ	DTC	9/19/2008	Triparty Pledge 792762	COMMON	372257105
	DTC	9/19/2008	Triparty Pledge 5446	COMMON	37245X104
GOEX	DTC	9/19/2008	Triparty Pledge 3534	COMMON	372912105
	DTC	9/19/2008	Triparty Pledge 3551	COMMON	374658102
GITA	DTC	9/19/2008	Triparty Pledge 3555	COMMON	376365102
GLCR	DTC	9/19/2008	Triparty Pledge 895592	COMMON	376392304
GDRS	DTC	9/19/2008	Triparty Pledge 180363	COMMON	379320203
	DTC	9/19/2008	Triparty Pledge 3567	PREFERED	37936U401
GSNI	DTC	9/19/2008	Triparty Pledge 183238	COMMON	37936Y106
GTNOQ	DTC	9/19/2008	Triparty Pledge 25798	COMMON	37939M109
GLBT	DTC	9/19/2008	Triparty Pledge 2047276	COMMON	379399108
GBFT	DTC	9/19/2008	Triparty Pledge 2018002	COMMON	37943U105
GBMR	DTC	9/19/2008	Triparty Pledge 2406628	COMMON	37944W209
GFI	DTC	9/19/2008	Triparty Pledge 4416	ADR	38059T106
	DTC	9/19/2008	Triparty Pledge 895681	COMMON	380811208
	DTC	9/19/2008	Triparty Pledge 2541115	COMMON	380934109
	DTC	9/19/2008	Triparty Pledge 2357324	PREFERED	38144X500
	DTC	9/19/2008	Triparty Pledge 5146	COMMON	37936U104
GWNRF	DTC	9/19/2008	Triparty Pledge 2561917	COMMON	381904101
GOSS	DTC	9/19/2008	Triparty Pledge 895795	COMMON	383406105
	DTC	9/19/2008	Triparty Pledge 16609	CBOND	383413AA9

TBAQ	DTC	9/19/2008	Triparty Pledge 3629	COMMON	383450103
	DTC	9/19/2008	Triparty Pledge 1340475	COMMON	HEE290301
	DTC	9/19/2008	Triparty Pledge 2543068	WARRANT	M2196W113
	DTC	9/19/2008	Triparty Pledge 2413396	PREFERRED	N00927306
CLB	DTC	9/19/2008	Triparty Pledge 11635	COMMON	N22717107
	DTC	9/19/2008	Triparty Pledge 2296584	???	N64513109
	DTC	9/19/2008	Triparty Pledge 2443549	CBOND	P20037AA8
	DTC	9/19/2008	Triparty Pledge 2432876	CBOND	P25625AE7
ULTR	DTC	9/19/2008	Triparty Pledge 2440444	COMMON	P94398107
DAC	DTC	9/19/2008	Triparty Pledge 2438913	COMMON	Y1968P105
IPMI	DTC	9/19/2008	Triparty Pledge 4003	COMMON	449816206
NM	DTC	9/19/2008	Triparty Pledge 2348209	COMMON	Y62196103
IXTXF	DTC	9/19/2008	Triparty Pledge 4008	COMMON	450052303
	DTC	9/19/2008	Triparty Pledge 717623	CBOND	450637AA1
	DTC	9/19/2008	Triparty Pledge 1906098	COMMON	45103B205
TOPS	DTC	9/19/2008	Triparty Pledge 2568093	COMMON	Y8897Y305
AHTCQ	DTC	9/19/2008	Triparty Pledge 2248516	COMMON	00130R103
KWTL	DTC	9/19/2008	Triparty Pledge 898860	COMMON	482775103
IEXA	DTC	9/19/2008	Triparty Pledge 1388482	COMMON	451691208
ATGCQ	DTC	9/19/2008	Triparty Pledge 4245	COMMON	00206P106
	DTC	9/19/2008	Triparty Pledge 20796	CBOND	483008AE8
	DTC	9/19/2008	Triparty Pledge 6605	COMMON	483062105
	DTC	9/19/2008	Triparty Pledge 4033	COMMON	451735104
ABVT	DTC	9/19/2008	Triparty Pledge 2048396	COMMON	00374N107
ILTVF	DTC	9/19/2008	Triparty Pledge 1391426	COMMON	45236K106
	DTC	9/19/2008	Triparty Pledge 5989	COMMON	45255G101
	DTC	9/19/2008	Triparty Pledge 430676	COMMON	486905102
	DTC	9/19/2008	Triparty Pledge 4070	COMMON	452722101
KELN	DTC	9/19/2008	Triparty Pledge 6626	COMMON	488357104
ACRUQ	DTC	9/19/2008	Triparty Pledge 17443	COMMON	00437W102
ICII	DTC	9/19/2008	Triparty Pledge 5990	COMMON	452729106
	DTC	9/19/2008	Triparty Pledge 6627	COMMON	488382102
KNDL	DTC	9/19/2008	Triparty Pledge 12041	COMMON	48880L107
ICIW	DTC	9/19/2008	Triparty Pledge 1383844	WARRANT	452729114
	DTC	9/19/2008	Triparty Pledge 4075	COMMON	452918105
	DTC	9/19/2008	Triparty Pledge 541016	COMMON	00503U105
	DTC	9/19/2008	Triparty Pledge 4722	COMMON	453096109
	DTC	9/19/2008	Triparty Pledge 537427	COMMON	49326R104
	DTC	9/19/2008	Triparty Pledge 539332	COMMON	00507P102
	DTC	9/19/2008	Triparty Pledge 21927	COMMON	45321T103
	DTC	9/19/2008	Triparty Pledge 899068	COMMON	493397103
ICPXQ	DTC	9/19/2008	Triparty Pledge 9425	COMMON	45323G109
	DTC	9/19/2008	Triparty Pledge 2272043	MUNI	52520GAB2
	DTC	9/19/2008	Triparty Pledge 2308245	MUNI	52520GAD8
	DTC	9/19/2008	Triparty Pledge 2567836	CBOND	52520KRL3
	DTC	9/19/2008	Triparty Pledge 2463996	PREFERRED	006ESC982
	DTC	9/19/2008	Triparty Pledge 2570065	CBOND	52520KRT6
	DTC	9/19/2008	Triparty Pledge 967824	COMMON	494605108
ADPT	DTC	9/19/2008	Triparty Pledge 7773	COMMON	00651F108
KMNL	DTC	9/19/2008	Triparty Pledge 6661	COMMON	494607104
	DTC	9/19/2008	Triparty Pledge 2576485	CBOND	52520KSP3
	DTC	9/19/2008	Triparty Pledge 2398931	WARRANT	52520L113
	DTC	9/19/2008	Triparty Pledge 897875	PREFERRED	456056704
	DTC	9/19/2008	Triparty Pledge 2405434	WARRANT	52520L147
KFS	DTC	9/19/2008	Triparty Pledge 1385279	COMMON	496904103
	DTC	9/19/2008	Triparty Pledge 2524573	PREFERRED	456056803
IEAM	DTC	9/19/2008	Triparty Pledge 2407541	COMMON	456132208

	DTC	9/19/2008	Triparty Pledge 2406722	WARRANT	52520L162
	DTC	9/19/2008	Triparty Pledge 2406721	WARRANT	52520L170
KLRT	DTC	9/19/2008	Triparty Pledge 1670181	COMMON	498552108
	DTC	9/19/2008	Triparty Pledge 77356	COMMON	498326107
	DTC	9/19/2008	Triparty Pledge 2454220	WARRANT	52520L238
	DTC	9/19/2008	Triparty Pledge 2591877	WARRANT	52520L378
	DTC	9/19/2008	Triparty Pledge 2465241	WARRANT	52520L386
	DTC	9/19/2008	Triparty Pledge 772	COMMON	00738C102
	DTC	9/19/2008	Triparty Pledge 2466181	WARRANT	52520L394
	DTC	9/19/2008	Triparty Pledge 2468403	WARRANT	52520L402
	DTC	9/19/2008	Triparty Pledge 6673	COMMON	498764109
	DTC	9/19/2008	Triparty Pledge 2468404	WARRANT	52520L410
AEA	DTC	9/19/2008	Triparty Pledge 2296437	COMMON	00739W107
	DTC	9/19/2008	Triparty Pledge 2477356	WARRANT	52520L436
KBIZ	DTC	9/19/2008	Triparty Pledge 899194	COMMON	49924N109
	DTC	9/19/2008	Triparty Pledge 2477876	WARRANT	52520L444
IACH	DTC	9/19/2008	Triparty Pledge 2020495	COMMON	45669R503
ADOT	DTC	9/19/2008	Triparty Pledge 20594	COMMON	00754V109
	DTC	9/19/2008	Triparty Pledge 2477877	WARRANT	52520L451
	DTC	9/19/2008	Triparty Pledge 4118	COMMON	456751106
	DTC	9/19/2008	Triparty Pledge 2600235	WARRANT	52520L477
	DTC	9/19/2008	Triparty Pledge 9622	COMMON	500453105
	DTC	9/19/2008	Triparty Pledge 2483133	WARRANT	52520L485
	DTC	9/19/2008	Triparty Pledge 4127	COMMON	456798107
	DTC	9/19/2008	Triparty Pledge 1489937	WARRANT	00762K111
	DTC	9/19/2008	Triparty Pledge 2530392	WARRANT	52520L519
IMTKA	DTC	9/19/2008	Triparty Pledge 4133	COMMON	456908300
	DTC	9/19/2008	Triparty Pledge 2484751	WARRANT	52520L527
IMKTA	DTC	9/19/2008	Triparty Pledge 5993	COMMON	457030104
	DTC	9/19/2008	Triparty Pledge 2491369	WARRANT	52520L535
	DTC	9/19/2008	Triparty Pledge 2493683	WARRANT	52520L550
	DTC	9/19/2008	Triparty Pledge 2495630	WARRANT	52520L576
	DTC	9/19/2008	Triparty Pledge 2498580	WARRANT	52520L584
IINL	DTC	9/19/2008	Triparty Pledge 4150	COMMON	45764H103
	DTC	9/19/2008	Triparty Pledge 2500656	WARRANT	52520L592
	DTC	9/19/2008	Triparty Pledge 12761	COMMON	45764M102
	DTC	9/19/2008	Triparty Pledge 2506421	WARRANT	52520L600
IVTO	DTC	9/19/2008	Triparty Pledge 4162	COMMON	45765P104
KOP	DTC	9/19/2008	Triparty Pledge 2381527	COMMON	50060P106
ARVXQ	DTC	9/19/2008	Triparty Pledge 186728	COMMON	00808M105
	DTC	9/19/2008	Triparty Pledge 2506422	WARRANT	52520L618
	DTC	9/19/2008	Triparty Pledge 2506420	WARRANT	52520L626
IHTL	DTC	9/19/2008	Triparty Pledge 801229	COMMON	45767W107
	DTC	9/19/2008	Triparty Pledge 2506418	WARRANT	52520L634
	DTC	9/19/2008	Triparty Pledge 2506419	WARRANT	52520L642
	DTC	9/19/2008	Triparty Pledge 2507933	WARRANT	52520L659
	DTC	9/19/2008	Triparty Pledge 2508207	WARRANT	52520L675
	DTC	9/19/2008	Triparty Pledge 2507942	WARRANT	52520L683
KLOC	DTC	9/19/2008	Triparty Pledge 14889	COMMON	501337406
	DTC	9/19/2008	Triparty Pledge 2508209	WARRANT	52520L691
	DTC	9/19/2008	Triparty Pledge 4196	COMMON	458108602
	DTC	9/19/2008	Triparty Pledge 12775	PREFERED	501608202
LBPLL	DTC	9/19/2008	Triparty Pledge 2507935	WARRANT	52520L709
	DTC	9/19/2008	Triparty Pledge 2230178	CBONDCNV	501708AB7
AIRG	DTC	9/19/2008	Triparty Pledge 23375	COMMON	00950F205
ITAC	DTC	9/19/2008	Triparty Pledge 18068	COMMON	45811A101
LBSDL	DTC	9/19/2008	Triparty Pledge 2507936	WARRANT	52520L717



	DTC	9/19/2008	Triparty Pledge 19169	COMMON	501708101
IHSVQ	DTC	9/19/2008	Triparty Pledge 5508	COMMON	45812C106
	DTC	9/19/2008	Triparty Pledge 858296	WARRANT	01071G114
	DTC	9/19/2008	Triparty Pledge 2508607	WARRANT	52520L725
	DTC	9/19/2008	Triparty Pledge 4202	COMMON	458124104
	DTC	9/19/2008	Triparty Pledge 2512614	WARRANT	52520L733
	DTC	9/19/2008	Triparty Pledge 2512615	WARRANT	52520L741
	DTC	9/19/2008	Triparty Pledge 2512616	WARRANT	52520L758
	DTC	9/19/2008	Triparty Pledge 2509699	WARRANT	52520L766
	DTC	9/19/2008	Triparty Pledge 4215	COMMON	45815W109
ATI	DTC	9/19/2008	Triparty Pledge 15072	COMMON	01741R102
	DTC	9/19/2008	Triparty Pledge 2509923	WARRANT	52520L774
	DTC	9/19/2008	Triparty Pledge 4217	PREFERRED	45815W208
	DTC	9/19/2008	Triparty Pledge 4224	COMMON	01747T102
	DTC	9/19/2008	Triparty Pledge 2510158	WARRANT	52520L782
IBCM	DTC	9/19/2008	Triparty Pledge 4219	COMMON	458154200
LBUTL	DTC	9/19/2008	Triparty Pledge 2510868	WARRANT	52520L790
	DTC	9/19/2008	Triparty Pledge 899274	COMMON	501902100
LBGIF	DTC	9/19/2008	Triparty Pledge 2579490	WARRANT	52520L816
LTVCQ	DTC	9/19/2008	Triparty Pledge 9643	COMMON	501921100
LGMRL	DTC	9/19/2008	Triparty Pledge 2513323	WARRANT	52520L832
AERI	DTC	9/19/2008	Triparty Pledge 891	COMMON	01849X100
	DTC	9/19/2008	Triparty Pledge 2464345	WARRANT	52520L840
	DTC	9/19/2008	Triparty Pledge 2504050	COMMON	502118102
IFSIA	DTC	9/19/2008	Triparty Pledge 4729	COMMON	458665106
	DTC	9/19/2008	Triparty Pledge 2513324	WARRANT	52522M119
ILNTQ	DTC	9/19/2008	Triparty Pledge 11912	COMMON	458742103
	DTC	9/19/2008	Triparty Pledge 2541116	WARRANT	52522M127
	DTC	9/19/2008	Triparty Pledge 2514406	WARRANT	52522M135
	DTC	9/19/2008	Triparty Pledge 2515212	WARRANT	52522M143
	DTC	9/19/2008	Triparty Pledge 2516142	WARRANT	52522M150
	DTC	9/19/2008	Triparty Pledge 2516146	WARRANT	52522M168
	DTC	9/19/2008	Triparty Pledge 1910093	COMMON	45912V103
	DTC	9/19/2008	Triparty Pledge 2516144	WARRANT	52522M176
RSX	DTC	9/19/2008	Triparty Pledge 2480776	ETF	57060U506
	DTC	9/19/2008	Triparty Pledge 24248	COMMON	459157103
	DTC	9/19/2008	Triparty Pledge 2520316	WARRANT	52522M184
	DTC	9/19/2008	Triparty Pledge 24249	PREFCONV	459157202
	DTC	9/19/2008	Triparty Pledge 2516145	WARRANT	52522M192
	DTC	9/19/2008	Triparty Pledge 4299	COMMON	459196101
	DTC	9/19/2008	Triparty Pledge 2516153	WARRANT	52522M200
	DTC	9/19/2008	Triparty Pledge 2516152	WARRANT	52522M218
	DTC	9/19/2008	Triparty Pledge 2516329	WARRANT	52522M226
	DTC	9/19/2008	Triparty Pledge 7132	COMMON	571432103
ICTO	DTC	9/19/2008	Triparty Pledge 4312	COMMON	459280103
	DTC	9/19/2008	Triparty Pledge 2516663	WARRANT	52522M234
	DTC	9/19/2008	Triparty Pledge 4314	COMMON	459356101
LBKRL	DTC	9/19/2008	Triparty Pledge 2516662	WARRANT	52522M242
IFFD	DTC	9/19/2008	Triparty Pledge 646827	COMMON	45950Q404
	DTC	9/19/2008	Triparty Pledge 2517511	WARRANT	52522M259
IFCIQ	DTC	9/19/2008	Triparty Pledge 11965	COMMON	45950T101
	DTC	9/19/2008	Triparty Pledge 2517608	WARRANT	52522M267
	DTC	9/19/2008	Triparty Pledge 7136	COMMON	573056108
	DTC	9/19/2008	Triparty Pledge 2518760	WARRANT	52522M275
MRTN	DTC	9/19/2008	Triparty Pledge 900335	COMMON	573075108
	DTC	9/19/2008	Triparty Pledge 2265157	COMMON	459548103
	DTC	9/19/2008	Triparty Pledge 2519264	WARRANT	52522M283

	DTC	9/19/2008	Triparty Pledge 2520346	WARRANT	52522M291
IMESQ	DTC	9/19/2008	Triparty Pledge 539545	COMMON	45986B108
LDMR	DTC	9/19/2008	Triparty Pledge 330561	COMMON	515052108
	DTC	9/19/2008	Triparty Pledge 2521494	WARRANT	52522M309
	DTC	9/19/2008	Triparty Pledge 4381	COMMON	460186109
	DTC	9/19/2008	Triparty Pledge 6742	COMMON	515057107
	DTC	9/19/2008	Triparty Pledge 7139	COMMON	573390101
	DTC	9/19/2008	Triparty Pledge 2521495	WARRANT	52522M317
IPMG	DTC	9/19/2008	Triparty Pledge 2324827	COMMON	460188105
	DTC	9/19/2008	Triparty Pledge 2521799	WARRANT	52522M325
	DTC	9/19/2008	Triparty Pledge 6435	COMMON	460263106
	DTC	9/19/2008	Triparty Pledge 2523464	WARRANT	52522M341
	DTC	9/19/2008	Triparty Pledge 17899	COMMON	573913100
	DTC	9/19/2008	Triparty Pledge 1670843	CBOND	515547AC1
	DTC	9/19/2008	Triparty Pledge 11413	CBOND	46031KAA9
	DTC	9/19/2008	Triparty Pledge 2523463	WARRANT	52522M358
	DTC	9/19/2008	Triparty Pledge 228964	COMMON	515547107
	DTC	9/19/2008	Triparty Pledge 2532054	WARRANT	52522M408
ITEN	DTC	9/19/2008	Triparty Pledge 696438	COMMON	46049K200
	DTC	9/19/2008	Triparty Pledge 2533915	WARRANT	52522M416
	DTC	9/19/2008	Triparty Pledge 6745	CBOND	517455AB7
	DTC	9/19/2008	Triparty Pledge 2533916	WARRANT	52522M424
	DTC	9/19/2008	Triparty Pledge 898320	COMMON	46058G504
	DTC	9/19/2008	Triparty Pledge 2545333	WARRANT	52522M481
	DTC	9/19/2008	Triparty Pledge 6753	COMMON	51806D100
	DTC	9/19/2008	Triparty Pledge 2568218	WARRANT	52522M515
MC	DTC	9/19/2008	Triparty Pledge 12134	ADR	576879209
	DTC	9/19/2008	Triparty Pledge 2574123	WARRANT	52522M531
ABMIQ	DTC	9/19/2008	Triparty Pledge 16021	COMMON	02461T104
	DTC	9/19/2008	Triparty Pledge 2580122	WARRANT	52522M572
ACAS	DTC	9/19/2008	Triparty Pledge 2589784	COMMON	02503Y103
	DTC	9/19/2008	Triparty Pledge 6760	COMMON	518286109
	DTC	9/19/2008	Triparty Pledge 2580954	WARRANT	52522M580
	DTC	9/19/2008	Triparty Pledge 2583030	WARRANT	52522M606
	DTC	9/19/2008	Triparty Pledge 2589985	WARRANT	52522M614
	DTC	9/19/2008	Triparty Pledge 1026	COMMON	02687P100
LEAK	DTC	9/19/2008	Triparty Pledge 6776	COMMON	521784306
IOC	DTC	9/19/2008	Triparty Pledge 2268006	COMMON	460951106
	DTC	9/19/2008	Triparty Pledge 2581306	MUNIRIB	52522NPV5
MXXM	DTC	9/19/2008	Triparty Pledge 181488	COMMON	577906100
	DTC	9/19/2008	Triparty Pledge 2581321	MUNIRIB	52522NQM4
IWOV	DTC	9/19/2008	Triparty Pledge 2043106	COMMON	46114T508
	DTC	9/19/2008	Triparty Pledge 5197	COMMON	521863100
	DTC	9/19/2008	Triparty Pledge 2581322	MUNIRIB	52522NQP7
	DTC	9/19/2008	Triparty Pledge 7227	CBOND	579865AH9
	DTC	9/19/2008	Triparty Pledge 7233	COMMON	579869108
	DTC	9/19/2008	Triparty Pledge 2290392	CBOND	52536PAE8
INTU	DTC	9/19/2008	Triparty Pledge 9506	COMMON	461202103
	DTC	9/19/2008	Triparty Pledge 6828	ADR	526689203
	DTC	9/19/2008	Triparty Pledge 7245	COMMON	583095203
	DTC	9/19/2008	Triparty Pledge 12024	COMMON	527010102
	DTC	9/19/2008	Triparty Pledge 1389842	COMMON	58401N102
INVT	DTC	9/19/2008	Triparty Pledge 11891	COMMON	46128X107
	DTC	9/19/2008	Triparty Pledge 181443	REIT	03071L101
LVFIQ	DTC	9/19/2008	Triparty Pledge 15785	COMMON	527482103
MDGP	DTC	9/19/2008	Triparty Pledge 76511	COMMON	584364202
	DTC	9/19/2008	Triparty Pledge 6474	COMMON	46150T107

LEXN	DTC	9/19/2008	Triparty Pledge 6846	COMMON	529101107
MDHG	DTC	9/19/2008	Triparty Pledge 2297311	COMMON	584407209
LXIN	DTC	9/19/2008	Triparty Pledge 899572	COMMON	529106106
	DTC	9/19/2008	Triparty Pledge 7272	COMMON	58445H103
	DTC	9/19/2008	Triparty Pledge 2511639	CBOND	462213AK5
	DTC	9/19/2008	Triparty Pledge 2587597	MEDNOTE	524935129
MCCC	DTC	9/19/2008	Triparty Pledge 22715	COMMON	58446K105
	DTC	9/19/2008	Triparty Pledge 7278	REIT	58461M101
	DTC	9/19/2008	Triparty Pledge 861821	COMMON	03304B102
	DTC	9/19/2008	Triparty Pledge 17470	COMMON	584642102
	DTC	9/19/2008	Triparty Pledge 1133	COMMON	03672N100
	DTC	9/19/2008	Triparty Pledge 6853	COMMON	531731115
IRNS	DTC	9/19/2008	Triparty Pledge 6484	COMMON	463228205
MVIX	DTC	9/19/2008	Triparty Pledge 7284	COMMON	584917108
LFPI	DTC	9/19/2008	Triparty Pledge 24295	COMMON	53215R100
IRQB	DTC	9/19/2008	Triparty Pledge 6485	COMMON	463349100
APHTQ	DTC	9/19/2008	Triparty Pledge 5612	COMMON	03759P101
MEGFQ	DTC	9/19/2008	Triparty Pledge 7288	COMMON	584951107
LLBO	DTC	9/19/2008	Triparty Pledge 2603128	COMMON	53219E808
MDT	DTC	9/19/2008	Triparty Pledge 11593	COMMON	585055106
SCEP	DTC	9/19/2008	Triparty Pledge 24315	COMMON	584953103
	DTC	9/19/2008	Triparty Pledge 2429249	MEDNOTE	52517PL66
LESR	DTC	9/19/2008	Triparty Pledge 7298	COMMON	585162308
MTNX	DTC	9/19/2008	Triparty Pledge 76196	COMMON	585730104
	DTC	9/19/2008	Triparty Pledge 7304	COMMON	585898703
LCPH	DTC	9/19/2008	Triparty Pledge 6868	COMMON	535100101
IVW	DTC	9/19/2008	Triparty Pledge 331269	ETF	464287309
LNKEW	DTC	9/19/2008	Triparty Pledge 2037983	WARRANT	535763114
	DTC	9/19/2008	Triparty Pledge 7321	COMMON	589493105
LIOC	DTC	9/19/2008	Triparty Pledge 6873	COMMON	536257108
IWF	DTC	9/19/2008	Triparty Pledge 331742	ETF	464287614
LVNTF	DTC	9/19/2008	Triparty Pledge 15887	COMMON	537902108
IJR	DTC	9/19/2008	Triparty Pledge 331738	ETF	464287804
IYY	DTC	9/19/2008	Triparty Pledge 331744	ETF	464287846
LGVN	DTC	9/19/2008	Triparty Pledge 2566228	COMMON	54140W305
	DTC	9/19/2008	Triparty Pledge 6894	COMMON	541535100
	DTC	9/19/2008	Triparty Pledge 7335	COMMON	590436101
LSLT	DTC	9/19/2008	Triparty Pledge 6898	COMMON	54229R102
	DTC	9/19/2008	Triparty Pledge 7340	COMMON	590846101
	DTC	9/19/2008	Triparty Pledge 899772	WARRANT	54387P120
	DTC	9/19/2008	Triparty Pledge 656795	MUNICIPL	546418AB0
MEI	DTC	9/19/2008	Triparty Pledge 4783	COMMON	591520200
LUCFF	DTC	9/19/2008	Triparty Pledge 2242980	COMMON	549481109
	DTC	9/19/2008	Triparty Pledge 7346	COMMON	591623103
	DTC	9/19/2008	Triparty Pledge 2014940	COMMON	465395952
	DTC	9/19/2008	Triparty Pledge 12135	COMMON	591647102
METU	DTC	9/19/2008	Triparty Pledge 7351	COMMON	591806104
	DTC	9/19/2008	Triparty Pledge 7355	COMMON	591911102
LUMTQ	DTC	9/19/2008	Triparty Pledge 17049	COMMON	550260103
	DTC	9/19/2008	Triparty Pledge 899855	COMMON	551716103
MTB	DTC	9/19/2008	Triparty Pledge 9778	COMMON	55261F104
	DTC	9/19/2008	Triparty Pledge 6509	COMMON	466221207
	DTC	9/19/2008	Triparty Pledge 6965	COMMON	55267M103
	DTC	9/19/2008	Triparty Pledge 6511	COMMON	46624D100
	DTC	9/19/2008	Triparty Pledge 6967	PREFERRED	55267M301
	DTC	9/19/2008	Triparty Pledge 6968	PREFERRED	55267M400
	DTC	9/19/2008	Triparty Pledge 7402	COMMON	595028101

MMDV	DTC	9/19/2008	Triparty Pledge 7403	COMMON	595089103
	DTC	9/19/2008	Triparty Pledge 183587	CBOND	55269HAE2
	DTC	9/19/2008	Triparty Pledge 430946	COMMON	55270M108
MEIIQ	DTC	9/19/2008	Triparty Pledge 6976	COMMON	552712101
MAWS	DTC	9/19/2008	Triparty Pledge 12144	COMMON	59523F100
	DTC	9/19/2008	Triparty Pledge 2524578	COMMON	470082207
	DTC	9/19/2008	Triparty Pledge 6525	COMMON	470236100
	DTC	9/19/2008	Triparty Pledge 2473555	CBOND	52519CY69
	DTC	9/19/2008	Triparty Pledge 6526	COMMON	470330101
	DTC	9/19/2008	Triparty Pledge 800156	COMMON	55308U106
	DTC	9/19/2008	Triparty Pledge 178968	COMMON	598126100
	DTC	9/19/2008	Triparty Pledge 7423	COMMON	598155109
	DTC	9/19/2008	Triparty Pledge 1391258	COMMON	553424409
	DTC	9/19/2008	Triparty Pledge 17055	COMMON	598622108
MMDS	DTC	9/19/2008	Triparty Pledge 901319	COMMON	60037M102
	DTC	9/19/2008	Triparty Pledge 6544	COMMON	474243102
MLCRF	DTC	9/19/2008	Triparty Pledge 7435	COMMON	60065K101
	DTC	9/19/2008	Triparty Pledge 2229996	PREFCONV	476153309
	DTC	9/19/2008	Triparty Pledge 795053	COMMON	47712U103
MTICQ	DTC	9/19/2008	Triparty Pledge 4763	COMMON	553903105
	DTC	9/19/2008	Triparty Pledge 6559	COMMON	477144208
JAS	DTC	9/19/2008	Triparty Pledge 2041510	COMMON	47758P307
	DTC	9/19/2008	Triparty Pledge 1888549	COMMON	602821100
	DTC	9/19/2008	Triparty Pledge 6578	COMMON	480237106
	DTC	9/19/2008	Triparty Pledge 4789	COMMON	605288208
	DTC	9/19/2008	Triparty Pledge 2241913	MUNI	60636XMQ3
JSFCY	DTC	9/19/2008	Triparty Pledge 2306039	ADR	48122U105
MZLU	DTC	9/19/2008	Triparty Pledge 7481	COMMON	606910107
	DTC	9/19/2008	Triparty Pledge 2525123	MEDNOTE	5252M0AV7
MOBI	DTC	9/19/2008	Triparty Pledge 2595553	COMMON	60705L204
MGLG	DTC	9/19/2008	Triparty Pledge 2446264	COMMON	559071204
	DTC	9/19/2008	Triparty Pledge 5184	COMMON	48213P106
	DTC	9/19/2008	Triparty Pledge 7483	COMMON	607415106
JYRA	DTC	9/19/2008	Triparty Pledge 15412	COMMON	482228103
MAGMQD	DTC	9/19/2008	Triparty Pledge 7038	COMMON	559150206
MGIC	DTC	9/19/2008	Triparty Pledge 16147	COMMON	559166103
MGRI	DTC	9/19/2008	Triparty Pledge 7047	COMMON	559721303
	DTC	9/19/2008	Triparty Pledge 901424	COMMON	608544102
	DTC	9/19/2008	Triparty Pledge 539014	CBOND	48258VAF6
KMSI	DTC	9/19/2008	Triparty Pledge 6597	COMMON	482580206
MLTNQ	DTC	9/19/2008	Triparty Pledge 11727	COMMON	608712105
MSUG	DTC	9/19/2008	Triparty Pledge 7052	COMMON	560568107
	DTC	9/19/2008	Triparty Pledge 24304	COMMON	561063108
MLDH	DTC	9/19/2008	Triparty Pledge 7068	COMMON	561208109
	DTC	9/19/2008	Triparty Pledge 7505	COMMON	609395108
MANL	DTC	9/19/2008	Triparty Pledge 900197	COMMON	562230102
MTEX	DTC	9/19/2008	Triparty Pledge 5211	COMMON	563771104
	DTC	9/19/2008	Triparty Pledge 7509	COMMON	612234104
MNHMA	DTC	9/19/2008	Triparty Pledge 7094	COMMON	564685105
	DTC	9/19/2008	Triparty Pledge 7511	COMMON	612301101
	DTC	9/19/2008	Triparty Pledge 182081	COMMON	566244109
	DTC	9/19/2008	Triparty Pledge 1760138	COMMON	566536306
MRGX	DTC	9/19/2008	Triparty Pledge 900283	COMMON	566600102
	DTC	9/19/2008	Triparty Pledge 4431	MEDNOTE	61688AAX6
	DTC	9/19/2008	Triparty Pledge 900299	CBOND	56845JAC3
MAFCA	DTC	9/19/2008	Triparty Pledge 7123	COMMON	570323105
MCCI	DTC	9/19/2008	Triparty Pledge 2497605	COMMON	57059N109

MBOI	DTC	9/19/2008	Triparty Pledge 7529	COMMON	619027105
MDCM	DTC	9/19/2008	Triparty Pledge 12125	COMMON	61910V102
	DTC	9/19/2008	Triparty Pledge 901894	COMMON	621026103
MTEI	DTC	9/19/2008	Triparty Pledge 181360	COMMON	624011102
	DTC	9/19/2008	Triparty Pledge 2582113	WARRANT	624581112
	DTC	9/19/2008	Triparty Pledge 7548	COMMON	624624102
	DTC	9/19/2008	Triparty Pledge 7554	COMMON	62545P106
MYTNQ	DTC	9/19/2008	Triparty Pledge 23201	COMMON	628690109
	DTC	9/19/2008	Triparty Pledge 7579	COMMON	628712986
NCAMF	DTC	9/19/2008	Triparty Pledge 7580	COMMON	628800104
	DTC	9/19/2008	Triparty Pledge 7592	COMMON	628914103
EGOV	DTC	9/19/2008	Triparty Pledge 1658716	COMMON	62914B100
NPST	DTC	9/19/2008	Triparty Pledge 7605	COMMON	629366105
NXWXQ	DTC	9/19/2008	Triparty Pledge 540692	COMMON	629478108
NABI	DTC	9/19/2008	Triparty Pledge 1449078	COMMON	629519109
	DTC	9/19/2008	Triparty Pledge 7616	COMMON	629775206
NAPS	DTC	9/19/2008	Triparty Pledge 2297222	COMMON	630797108
	DTC	9/19/2008	Triparty Pledge 7645	COMMON	636807109
NMDX	DTC	9/19/2008	Triparty Pledge 7648	COMMON	636911109
NTJG	DTC	9/19/2008	Triparty Pledge 7656	COMMON	637410101
	DTC	9/19/2008	Triparty Pledge 5669	COMMON	638588103
NLSI	DTC	9/19/2008	Triparty Pledge 7670	COMMON	638654103
	DTC	9/19/2008	Triparty Pledge 969638	COMMON	638841205
NAWL	DTC	9/19/2008	Triparty Pledge 967668	COMMON	63902Q109
NAVR	DTC	9/19/2008	Triparty Pledge 5232	COMMON	639208107
	DTC	9/19/2008	Triparty Pledge 678470	PREFERRED	639515402
	DTC	9/19/2008	Triparty Pledge 540588	COMMON	640506101
NEOSQ	DTC	9/19/2008	Triparty Pledge 7693	COMMON	64064R109
NTPL	DTC	9/19/2008	Triparty Pledge 16756	COMMON	641147103
NBIX	DTC	9/19/2008	Triparty Pledge 19189	COMMON	64125C109
	DTC	9/19/2008	Triparty Pledge 7723	COMMON	643768104
	DTC	9/19/2008	Triparty Pledge 7758	CBOND	647616AA9
NWLLQ	DTC	9/19/2008	Triparty Pledge 20207	ADR	648867109
	DTC	9/19/2008	Triparty Pledge 1068588	COMMON	649440104
NYB	DTC	9/19/2008	Triparty Pledge 679768	COMMON	649445103
	DTC	9/19/2008	Triparty Pledge 7844	COMMON	650097108
	DTC	9/19/2008	Triparty Pledge 2213798	CBONDCNV	65333FAS6
	DTC	9/19/2008	Triparty Pledge 7869	COMMON	653346106
NINE	DTC	9/19/2008	Triparty Pledge 2294228	ADR	654407105
	DTC	9/19/2008	Triparty Pledge 7895	PREFERRED	65531N209
	DTC	9/19/2008	Triparty Pledge 7909	COMMON	656550100
MZZ	DTC	9/19/2008	Triparty Pledge 2417998	ETF	74347R859
NARL	DTC	9/19/2008	Triparty Pledge 7924	COMMON	657077103
	DTC	9/19/2008	Triparty Pledge 2032939	CBOND	665585JP1
	DTC	9/19/2008	Triparty Pledge 7943	COMMON	666408109
	DTC	9/19/2008	Triparty Pledge 5274	COMMON	74437C101
	DTC	9/19/2008	Triparty Pledge 76176	CBOND	668367AD7
PURE	DTC	9/19/2008	Triparty Pledge 2546154	COMMON	746218106
PURH	DTC	9/19/2008	Triparty Pledge 2402502	COMMON	74623G106
NOVVQ	DTC	9/19/2008	Triparty Pledge 7961	COMMON	670096106
	DTC	9/19/2008	Triparty Pledge 903872	COMMON	67018K104
QTLE	DTC	9/19/2008	Triparty Pledge 8712	COMMON	746906106
NTLS	DTC	9/19/2008	Triparty Pledge 2383227	COMMON	67020Q107
QNTX	DTC	9/19/2008	Triparty Pledge 8725	COMMON	747275105
PTTPY	DTC	9/19/2008	Triparty Pledge 1439305	ADR	69365W103
	DTC	9/19/2008	Triparty Pledge 7970	COMMON	67053K100
	DTC	9/19/2008	Triparty Pledge 8210	COMMON	693716102

QUAD	DTC	9/19/2008	Triparty Pledge 8730	COMMON	747309102
NRGDQ	DTC	9/19/2008	Triparty Pledge 7977	COMMON	670609106
NYCL	DTC	9/19/2008	Triparty Pledge 7983	COMMON	670660109
PCLO	DTC	9/19/2008	Triparty Pledge 2410261	COMMON	69372L850
QTCHQ	DTC	9/19/2008	Triparty Pledge 25073	COMMON	74762K306
	DTC	9/19/2008	Triparty Pledge 8213	COMMON	69373G108
QSTI	DTC	9/19/2008	Triparty Pledge 20819	COMMON	747936102
JTP	DTC	9/19/2008	Triparty Pledge 1664203	CEF	67071S101
	DTC	9/19/2008	Triparty Pledge 8224	COMMON	69423D105
PFHO	DTC	9/19/2008	Triparty Pledge 2582046	COMMON	69439P209
QTRAQ	DTC	9/19/2008	Triparty Pledge 535558	COMMON	748337102
	DTC	9/19/2008	Triparty Pledge 2242900	CMO	67087TC22
	DTC	9/19/2008	Triparty Pledge 8239	COMMON	694911108
	DTC	9/19/2008	Triparty Pledge 8246	COMMON	695533109
ORAE	DTC	9/19/2008	Triparty Pledge 24400	COMMON	671009108
	DTC	9/19/2008	Triparty Pledge 8249	COMMON	695624106
OKWHQ	DTC	9/19/2008	Triparty Pledge 1068861	COMMON	674098207
PIUTQ	DTC	9/19/2008	Triparty Pledge 8251	COMMON	695790105
RBRO	DTC	9/19/2008	Triparty Pledge 8755	COMMON	749265104
	DTC	9/19/2008	Triparty Pledge 712394	CBONDCNV	749412AA0
PNA	DTC	9/19/2008	Triparty Pledge 8258	COMMON	697757102
ODSA	DTC	9/19/2008	Triparty Pledge 904100	COMMON	675853105
RLII	DTC	9/19/2008	Triparty Pledge 8760	COMMON	74961D103
	DTC	9/19/2008	Triparty Pledge 678477	COMMON	697921104
	DTC	9/19/2008	Triparty Pledge 8262	CBOND	698057AQ9
RES	DTC	9/19/2008	Triparty Pledge 4870	COMMON	749660106
	DTC	9/19/2008	Triparty Pledge 8263	CBOND	698057AR7
	DTC	9/19/2008	Triparty Pledge 8264	CBONDCNV	698057AS5
PNOIQ	DTC	9/19/2008	Triparty Pledge 17947	COMMON	698106101
	DTC	9/19/2008	Triparty Pledge 906981	CBOND	74972EAH1
PABN	DTC	9/19/2008	Triparty Pledge 25063	COMMON	69829X101
	DTC	9/19/2008	Triparty Pledge 8028	COMMON	676221104
OILN	DTC	9/19/2008	Triparty Pledge 904155	COMMON	677877102
	DTC	9/19/2008	Triparty Pledge 8768	COMMON	749748109
	DTC	9/19/2008	Triparty Pledge 905330	COMMON	69912K990
PRAT	DTC	9/19/2008	Triparty Pledge 905338	COMMON	699370102
	DTC	9/19/2008	Triparty Pledge 8056	MUNI	678864K81
	DTC	9/19/2008	Triparty Pledge 905340	COMMON	699610101
	DTC	9/19/2008	Triparty Pledge 2482721	MUNI	700404AA4
RDNP	DTC	9/19/2008	Triparty Pledge 8770	COMMON	750238107
RALO	DTC	9/19/2008	Triparty Pledge 8777	COMMON	750490104
	DTC	9/19/2008	Triparty Pledge 8075	COMMON	681908109
	DTC	9/19/2008	Triparty Pledge 8284	PREFERED	699610200
PRXOQ	DTC	9/19/2008	Triparty Pledge 180933	COMMON	700678105
RWKSQ	DTC	9/19/2008	Triparty Pledge 19679	COMMON	750789109
	DTC	9/19/2008	Triparty Pledge 8291	COMMON	701033102
OALP	DTC	9/19/2008	Triparty Pledge 904210	COMMON	682069208
OITI	DTC	9/19/2008	Triparty Pledge 8085	COMMON	682108105
PART	DTC	9/19/2008	Triparty Pledge 1168624	COMMON	702140203
	DTC	9/19/2008	Triparty Pledge 8792	COMMON	751339102
	DTC	9/19/2008	Triparty Pledge 1225954	COMMON	702896101
OTEI	DTC	9/19/2008	Triparty Pledge 8096	COMMON	682124102
	DTC	9/19/2008	Triparty Pledge 21822	COMMON	703014100
RCOCQ	DTC	9/19/2008	Triparty Pledge 2293810	COMMON	75156P207
	DTC	9/19/2008	Triparty Pledge 8304	COMMON	703193102
	DTC	9/19/2008	Triparty Pledge 8795	COMMON	751571100
PHID	DTC	9/19/2008	Triparty Pledge 8305	COMMON	703198101

	DTC	9/19/2008	Triparty Pledge 8799	WARRANT	752196113
	DTC	9/19/2008	Triparty Pledge 181034	WARRANT	70321G117
	DTC	9/19/2008	Triparty Pledge 179030	COMMON	68243R104
RNIYF	DTC	9/19/2008	Triparty Pledge 1656049	COMMON	75281F108
ONTAQ	DTC	9/19/2008	Triparty Pledge 8104	COMMON	682655105
	DTC	9/19/2008	Triparty Pledge 904254	CBOND	682735113
	DTC	9/19/2008	Triparty Pledge 1068594	COMMON	703565101
RSCL	DTC	9/19/2008	Triparty Pledge 8819	COMMON	754054104
PATV	DTC	9/19/2008	Triparty Pledge 8311	COMMON	704324102
	DTC	9/19/2008	Triparty Pledge 1169349	COMMON	683413108
PCSH	DTC	9/19/2008	Triparty Pledge 24438	COMMON	704378405
REAG	DTC	9/19/2008	Triparty Pledge 8827	COMMON	754900108
	DTC	9/19/2008	Triparty Pledge 904514	COMMON	683817100
OPMHQ	DTC	9/19/2008	Triparty Pledge 8119	COMMON	683891105
	DTC	9/19/2008	Triparty Pledge 2339663	COMMON	75605W100
	DTC	9/19/2008	Triparty Pledge 535763	ADR	70522M103
RCLA	DTC	9/19/2008	Triparty Pledge 8842	COMMON	756215208
ORTK	DTC	9/19/2008	Triparty Pledge 8132	COMMON	686161100
PIND	DTC	9/19/2008	Triparty Pledge 14625	COMMON	70557P104
	DTC	9/19/2008	Triparty Pledge 8133	COMMON	686165101
	DTC	9/19/2008	Triparty Pledge 2344794	COMMON	75866G109
RGCM	DTC	9/19/2008	Triparty Pledge 8864	COMMON	758756308
RGCI	DTC	9/19/2008	Triparty Pledge 21258	COMMON	758865109
	DTC	9/19/2008	Triparty Pledge 8870	COMMON	758915102
PNGN	DTC	9/19/2008	Triparty Pledge 905462	COMMON	707075305
REGC	DTC	9/19/2008	Triparty Pledge 907142	COMMON	759000102
	DTC	9/19/2008	Triparty Pledge 8326	COMMON	707630109
	DTC	9/19/2008	Triparty Pledge 1709304	CBOND	75952GAD6
RMBR	DTC	9/19/2008	Triparty Pledge 8877	COMMON	759535206
OOGS	DTC	9/19/2008	Triparty Pledge 8151	COMMON	689019206
	DTC	9/19/2008	Triparty Pledge 8333	COMMON	708713102
	DTC	9/19/2008	Triparty Pledge 1232083	CBONDCNV	690020AD4
PNSR	DTC	9/19/2008	Triparty Pledge 2583497	COMMON	709566103
OTRI	DTC	9/19/2008	Triparty Pledge 8154	COMMON	690128103
OVAB	DTC	9/19/2008	Triparty Pledge 8155	COMMON	690134101
	DTC	9/19/2008	Triparty Pledge 8342	COMMON	709618102
	DTC	9/19/2008	Triparty Pledge 8157	COMMON	690318100
ROI	DTC	9/19/2008	Triparty Pledge 8910	COMMON	761058106
MOVQ	DTC	9/19/2008	Triparty Pledge 8351	COMMON	713658201
	DTC	9/19/2008	Triparty Pledge 6089	COMMON	71366Q101
	DTC	9/19/2008	Triparty Pledge 8357	CBONDCNV	714275AA2
	DTC	9/19/2008	Triparty Pledge 8358	COMMON	714275104
PGAI	DTC	9/19/2008	Triparty Pledge 8184	COMMON	69331D106
	DTC	9/19/2008	Triparty Pledge 538862	CBONDCNV	693344AC7
	DTC	9/19/2008	Triparty Pledge 8945	COMMON	762071207
PBR	DTC	9/19/2008	Triparty Pledge 536514	ADR	71654V408
	DTC	9/19/2008	Triparty Pledge 907987	CBOND	762430AC0
RTHMQ	DTC	9/19/2008	Triparty Pledge 5289	COMMON	762430205
	DTC	9/19/2008	Triparty Pledge 2235881	CBOND	765635AA5
	DTC	9/19/2008	Triparty Pledge 1068593	COMMON	693442105
	DTC	9/19/2008	Triparty Pledge 14684	COMMON	716950100
	DTC	9/19/2008	Triparty Pledge 905649	CBOND	717113AA2
RHI	DTC	9/19/2008	Triparty Pledge 8981	COMMON	770323103
RHHBY	DTC	9/19/2008	Triparty Pledge 7446	ADR	771195104
	DTC	9/19/2008	Triparty Pledge 9006	COMMON	774852107
RNNM	DTC	9/19/2008	Triparty Pledge 2575029	COMMON	77633T109
RNYPQ	DTC	9/19/2008	Triparty Pledge 9012	COMMON	776385106

PXSY	DTC	9/19/2008	Triparty Pledge 8405	COMMON	719088502
AJRL	DTC	9/19/2008	Triparty Pledge 9018	COMMON	778276105
	DTC	9/19/2008	Triparty Pledge 17092	COMMON	71940K109
	DTC	9/19/2008	Triparty Pledge 25546	COMMON	71941S101
	DTC	9/19/2008	Triparty Pledge 25083	PREFERED	780097879
	DTC	9/19/2008	Triparty Pledge 8418	COMMON	720142108
PEPI	DTC	9/19/2008	Triparty Pledge 8422	COMMON	720888304
ROAL	DTC	9/19/2008	Triparty Pledge 9037	COMMON	780749107
PHXT	DTC	9/19/2008	Triparty Pledge 8407	COMMON	719095101
	DTC	9/19/2008	Triparty Pledge 9039	COMMON	780907101
	DTC	9/19/2008	Triparty Pledge 12271	COMMON	721501104
	DTC	9/19/2008	Triparty Pledge 1711801	CBOND	7215019B2
	DTC	9/19/2008	Triparty Pledge 1668341	WARRANT	721506111
	DTC	9/19/2008	Triparty Pledge 905811	COMMON	723337101
	DTC	9/19/2008	Triparty Pledge 9048	COMMON	783877103
SFEM	DTC	9/19/2008	Triparty Pledge 9063	COMMON	784125106
SGII	DTC	9/19/2008	Triparty Pledge 24510	COMMON	784185209
	DTC	9/19/2008	Triparty Pledge 8439	COMMON	723876108
PIST	DTC	9/19/2008	Triparty Pledge 8440	COMMON	723886107
SDY	DTC	9/19/2008	Triparty Pledge 2366077	ETF	78464A763
PSUG	DTC	9/19/2008	Triparty Pledge 179295	COMMON	727557100
STEC	DTC	9/19/2008	Triparty Pledge 2468911	COMMON	784774101
	DTC	9/19/2008	Triparty Pledge 8466	COMMON	729513101
STSY	DTC	9/19/2008	Triparty Pledge 9082	COMMON	784830101
PCNR	DTC	9/19/2008	Triparty Pledge 8472	COMMON	73037P108
	DTC	9/19/2008	Triparty Pledge 20057	CBONDCNV	784849AC5
	DTC	9/19/2008	Triparty Pledge 8477	COMMON	731095105
PFLY	DTC	9/19/2008	Triparty Pledge 8479	COMMON	731113106
SFAD	DTC	9/19/2008	Triparty Pledge 20215	COMMON	786416107
PERR	DTC	9/19/2008	Triparty Pledge 8495	COMMON	732852108
DBC	DTC	9/19/2008	Triparty Pledge 2425446	ETF	73935S105
	DTC	9/19/2008	Triparty Pledge 8523	COMMON	739423101
TDCM	DTC	9/19/2008	Triparty Pledge 25900	COMMON	740061106
PPD	DTC	9/19/2008	Triparty Pledge 6098	COMMON	740065107
PDS	DTC	9/19/2008	Triparty Pledge 2359774	COMMON	740215108
	DTC	9/19/2008	Triparty Pledge 179647	CBOND	74050WAC7
PECO	DTC	9/19/2008	Triparty Pledge 8546	COMMON	740504105
PDE	DTC	9/19/2008	Triparty Pledge 1233550	COMMON	74153Q102
ZZPIM	DTC	9/19/2008	Triparty Pledge 727335	COMMON	741563209
PMIX	DTC	9/19/2008	Triparty Pledge 14663	COMMON	741620108
	DTC	9/19/2008	Triparty Pledge 8574	COMMON	741628200
PRNI	DTC	9/19/2008	Triparty Pledge 8590	COMMON	742576309
PPTS	DTC	9/19/2008	Triparty Pledge 8601	COMMON	743098105
PSCG	DTC	9/19/2008	Triparty Pledge 183525	COMMON	742918501
	DTC	9/19/2008	Triparty Pledge 8604	COMMON	743169104
	DTC	9/19/2008	Triparty Pledge 8606	COMMON	743188104
PGSM	DTC	9/19/2008	Triparty Pledge 8608	COMMON	743209108
CPLVZ	DTC	9/19/2008	Triparty Pledge 712019	UNITSTK	743263AA3
PMCOQDTC		9/19/2008	Triparty Pledge 539355	COMMON	74342L105
SWYS	DTC	9/19/2008	Triparty Pledge 9091	COMMON	786417105
	DTC	9/19/2008	Triparty Pledge 9103	COMMON	790000103
SREP	DTC	9/19/2008	Triparty Pledge 179298	COMMON	79466R101
SMSSF	DTC	9/19/2008	Triparty Pledge 22891	COMMON	795916105
	DTC	9/19/2008	Triparty Pledge 908796	COMMON	798220208
SJT	DTC	9/19/2008	Triparty Pledge 15493	COMMON	798241105
SNNS	DTC	9/19/2008	Triparty Pledge 9130	COMMON	801017104
SNFI	DTC	9/19/2008	Triparty Pledge 9137	COMMON	802054106



	DTC	9/19/2008	Triparty Pledge 12568	ADR	802233106
	DTC	9/19/2008	Triparty Pledge 2443024	CMO	80382HAA0
	DTC	9/19/2008	Triparty Pledge 9156	PREFERED	805176203
	DTC	9/19/2008	Triparty Pledge 187255	CBONDCNV	808761AA8
SCMS	DTC	9/19/2008	Triparty Pledge 909040	COMMON	808766109
SLPFF	DTC	9/19/2008	Triparty Pledge 909042	COMMON	808807101
	DTC	9/19/2008	Triparty Pledge 180582	CBOND	809388AB7
SSIX	DTC	9/19/2008	Triparty Pledge 9198	COMMON	811035104
	DTC	9/19/2008	Triparty Pledge 2102374	COMMON	81170X101
SFSIQ	DTC	9/19/2008	Triparty Pledge 9216	COMMON	812209104
	DTC	9/19/2008	Triparty Pledge 9221	COMMON	813192101
SECO	DTC	9/19/2008	Triparty Pledge 9223	COMMON	813703105
	DTC	9/19/2008	Triparty Pledge 9234	COMMON	815714100
SEME	DTC	9/19/2008	Triparty Pledge 679188	COMMON	816629109
SEEI	DTC	9/19/2008	Triparty Pledge 9235	COMMON	815723200
	DTC	9/19/2008	Triparty Pledge 2215768	COMMON	81747S106
	DTC	9/19/2008	Triparty Pledge 17487	COMMON	817587108
	DTC	9/19/2008	Triparty Pledge 1385128	CBOND	817917AC1
	DTC	9/19/2008	Triparty Pledge 21949	COMMON	819319500
	DTC	9/19/2008	Triparty Pledge 1385100	WARRANT	817917115
SHGU	DTC	9/19/2008	Triparty Pledge 909470	COMMON	819443102
HOSE	DTC	9/19/2008	Triparty Pledge 9283	COMMON	821188109
	DTC	9/19/2008	Triparty Pledge 1018950	COMMON	821374105
	DTC	9/19/2008	Triparty Pledge 2518744	COMMON	825113103
	DTC	9/19/2008	Triparty Pledge 1649723	CBOND	825853AA2
SRP	DTC	9/19/2008	Triparty Pledge 12403	COMMON	826428104
SLGN	DTC	9/19/2008	Triparty Pledge 6138	COMMON	827048109
	DTC	9/19/2008	Triparty Pledge 9311	COMMON	827056102
	DTC	9/19/2008	Triparty Pledge 9320	COMMON	827708108
	DTC	9/19/2008	Triparty Pledge 2408729	CBOND	828807BP1
	DTC	9/19/2008	Triparty Pledge 885991	WARRANT	82966U178
	DTC	9/19/2008	Triparty Pledge 970472	WARRANT	82966U186
SKIE	DTC	9/19/2008	Triparty Pledge 9347	COMMON	830609103
SKNS	DTC	9/19/2008	Triparty Pledge 9350	COMMON	830798401
SMVS	DTC	9/19/2008	Triparty Pledge 2348141	COMMON	831699103
	DTC	9/19/2008	Triparty Pledge 9361	COMMON	831858105
SMTR	DTC	9/19/2008	Triparty Pledge 13651	COMMON	831913108
SFTG	DTC	9/19/2008	Triparty Pledge 9378	COMMON	834022204
SLCPU	DTC	9/19/2008	Triparty Pledge 2574580	COMMON	83413X203
	DTC	9/19/2008	Triparty Pledge 2307406	CBONDCNV	834182AT4
108589Z	DTC	9/19/2008	Triparty Pledge 2585134	WARRANT	834376121
	DTC	9/19/2008	Triparty Pledge 2305384	WARRANT	834376139
	DTC	9/19/2008	Triparty Pledge 1068597	COMMON	834452104
	DTC	9/19/2008	Triparty Pledge 910043	COMMON	834911109
STWQ	DTC	9/19/2008	Triparty Pledge 9533	COMMON	857658108
SOLX	DTC	9/19/2008	Triparty Pledge 910044	COMMON	834912107
STYY	DTC	9/19/2008	Triparty Pledge 9535	COMMON	85771N107
SAH	DTC	9/19/2008	Triparty Pledge 14968	COMMON	83545G102
SBLUQ	DTC	9/19/2008	Triparty Pledge 679140	COMMON	83546Q109
	DTC	9/19/2008	Triparty Pledge 11306	CBOND	858127AB9
SRLG	DTC	9/19/2008	Triparty Pledge 9552	COMMON	859405201
SPPTY	DTC	9/19/2008	Triparty Pledge 2599458	ADR	843581505
	DTC	9/19/2008	Triparty Pledge 9562	COMMON	861572105
	DTC	9/19/2008	Triparty Pledge 910245	COMMON	844902205
	DTC	9/19/2008	Triparty Pledge 9566	COMMON	862280104
	DTC	9/19/2008	Triparty Pledge 910571	COMMON	862542107
	DTC	9/19/2008	Triparty Pledge 1068599	COMMON	862682101

STRR	DTC	9/19/2008	Triparty Pledge 2591695	COMMON	86279P107
	DTC	9/19/2008	Triparty Pledge 9462	COMMON	847607108
	DTC	9/19/2008	Triparty Pledge 910592	COMMON	863238101
STRG	DTC	9/19/2008	Triparty Pledge 9577	COMMON	863317103
	DTC	9/19/2008	Triparty Pledge 9472	CBOND	848325AB2
SQUDQ	DTC	9/19/2008	Triparty Pledge 23315	COMMON	863451100
SFN	DTC	9/19/2008	Triparty Pledge 530173	COMMON	848420105
SIIS	DTC	9/19/2008	Triparty Pledge 787307	COMMON	863583209
SPTK	DTC	9/19/2008	Triparty Pledge 180610	COMMON	848554101
STWNQ	DTC	9/19/2008	Triparty Pledge 9486	COMMON	849198106
SOVI	DTC	9/19/2008	Triparty Pledge 9587	COMMON	864222203
	DTC	9/19/2008	Triparty Pledge 14288	PREFERED	866749203
	DTC	9/19/2008	Triparty Pledge 9607	COMMON	866876105
SBNR	DTC	9/19/2008	Triparty Pledge 9610	COMMON	866925100
	DTC	9/19/2008	Triparty Pledge 5007	COMMON	867071102
STRXQ	DTC	9/19/2008	Triparty Pledge 14085	COMMON	854923109
	DTC	9/19/2008	Triparty Pledge 19686	WARRANT	867071128
STGO	DTC	9/19/2008	Triparty Pledge 9522	COMMON	855682100
	DTC	9/19/2008	Triparty Pledge 5319	COMMON	86769L103
	DTC	9/19/2008	Triparty Pledge 2568073	COMMON	86770T103
	DTC	9/19/2008	Triparty Pledge 12850	COMMON	867833501
SUNAA	DTC	9/19/2008	Triparty Pledge 9631	COMMON	867903106
SURT	DTC	9/19/2008	Triparty Pledge 9632	COMMON	867908105
	DTC	9/19/2008	Triparty Pledge 9639	COMMON	868047101
	DTC	9/19/2008	Triparty Pledge 15913	PREFERED	868446204
SSCO	DTC	9/19/2008	Triparty Pledge 9634	COMMON	867925109
	DTC	9/19/2008	Triparty Pledge 180488	COMMON	86859F107
	DTC	9/19/2008	Triparty Pledge 2279954	COMMON	868581109
SYBA	DTC	9/19/2008	Triparty Pledge 1709005	COMMON	87150R105
SBII	DTC	9/19/2008	Triparty Pledge 9675	COMMON	871504106
SMBXQ	DTC	9/19/2008	Triparty Pledge 9676	COMMON	871512208
	DTC	9/19/2008	Triparty Pledge 9678	COMMON	871559100
SYCR	DTC	9/19/2008	Triparty Pledge 21430	COMMON	871578100
SYQTQ	DTC	9/19/2008	Triparty Pledge 9694	COMMON	871660106
SSAXQ	DTC	9/19/2008	Triparty Pledge 5324	COMMON	871839205
	DTC	9/19/2008	Triparty Pledge 9699	ADR	871896205
SXCCF	DTC	9/19/2008	Triparty Pledge 540330	COMMON	871943106
	DTC	9/19/2008	Triparty Pledge 9714	COMMON	872363106
TICN	DTC	9/19/2008	Triparty Pledge 9718	COMMON	872450200
TSLHQ	DTC	9/19/2008	Triparty Pledge 9736	COMMON	872918107
TNS	DTC	9/19/2008	Triparty Pledge 2208262	COMMON	872960109
TVCE	DTC	9/19/2008	Triparty Pledge 2037394	COMMON	873061105
TVCN	DTC	9/19/2008	Triparty Pledge 9740	COMMON	873063309
TGGP	DTC	9/19/2008	Triparty Pledge 2254355	COMMON	87377Q104
TUII	DTC	9/19/2008	Triparty Pledge 9738	COMMON	873054209
	DTC	9/19/2008	Triparty Pledge 1494113	COMMON	874262108
	DTC	9/19/2008	Triparty Pledge 537646	PREFERED	876628207
TLAN	DTC	9/19/2008	Triparty Pledge 2588794	COMMON	874229107
TCHY	DTC	9/19/2008	Triparty Pledge 9789	COMMON	87873C104
TECUA	DTC	9/19/2008	Triparty Pledge 12879	COMMON	878895200
	DTC	9/19/2008	Triparty Pledge 9798	COMMON	879002103
TEFN	DTC	9/19/2008	Triparty Pledge 9768	COMMON	878227107
TJOG	DTC	9/19/2008	Triparty Pledge 9799	COMMON	879078103
	DTC	9/19/2008	Triparty Pledge 9811	ADR	87924Y105
THLC	DTC	9/19/2008	Triparty Pledge 25299	COMMON	87942L101
TGRPQ	DTC	9/19/2008	Triparty Pledge 9835	COMMON	879422103
	DTC	9/19/2008	Triparty Pledge 9845	COMMON	879458107

	DTC	9/19/2008	Triparty Pledge 12591	COMMON	87959Y103
	DTC	9/19/2008	Triparty Pledge 9851	COMMON	87960H107
TLLS	DTC	9/19/2008	Triparty Pledge 9853	COMMON	879681203
	DTC	9/19/2008	Triparty Pledge 9860	COMMON	879704104
	DTC	9/19/2008	Triparty Pledge 9865	COMMON	879908101
TLTM	DTC	9/19/2008	Triparty Pledge 9870	COMMON	879925204
	DTC	9/19/2008	Triparty Pledge 9872	COMMON	880183108
	DTC	9/19/2008	Triparty Pledge 2033840	MUNI	880459D74
	DTC	9/19/2008	Triparty Pledge 2210742	MUNI	880459R61
	DTC	9/19/2008	Triparty Pledge 1670322	MUNI	880459WL2
	DTC	9/19/2008	Triparty Pledge 9885	COMMON	880647102
TSSTQ	DTC	9/19/2008	Triparty Pledge 5526	COMMON	881612105
TXAB	DTC	9/19/2008	Triparty Pledge 9909	COMMON	882147101
TFTE	DTC	9/19/2008	Triparty Pledge 1068601	COMMON	883350100
THEG	DTC	9/19/2008	Triparty Pledge 9925	COMMON	883353104
	DTC	9/19/2008	Triparty Pledge 1226028	COMMON	883380107
TTRIF	DTC	9/19/2008	Triparty Pledge 14147	COMMON	88360H101
THPW	DTC	9/19/2008	Triparty Pledge 2439602	COMMON	885183103
	DTC	9/19/2008	Triparty Pledge 911470	ADR	885197103
	DTC	9/19/2008	Triparty Pledge 2601922	COMMON	88575Q201
TTGI	DTC	9/19/2008	Triparty Pledge 9953	COMMON	886042100
	DTC	9/19/2008	Triparty Pledge 10430	COMMON	92260R102
VTR	DTC	9/19/2008	Triparty Pledge 6186	REIT	92276F100
VHSIQ	DTC	9/19/2008	Triparty Pledge 537433	COMMON	92257K102
	DTC	9/19/2008	Triparty Pledge 912919	CBOND	92326YAD1
	DTC	9/19/2008	Triparty Pledge 912920	CBOND	92326YAF6
	DTC	9/19/2008	Triparty Pledge 1662941	WARRANT	92335X118
VRML	DTC	9/19/2008	Triparty Pledge 2562445	COMMON	92407M206
VXTK	DTC	9/19/2008	Triparty Pledge 10452	COMMON	924905102
VTAIQ	DTC	9/19/2008	Triparty Pledge 10460	COMMON	925391104
	DTC	9/19/2008	Triparty Pledge 10466	COMMON	925529208
	DTC	9/19/2008	Triparty Pledge 24645	COMMON	92553M109
VERE	DTC	9/19/2008	Triparty Pledge 10449	COMMON	923434203
VLEN	DTC	9/19/2008	Triparty Pledge 1494199	COMMON	926645102
VIGN	DTC	9/19/2008	Triparty Pledge 2332398	COMMON	926734401
VGZ	DTC	9/19/2008	Triparty Pledge 2483009	COMMON	927926303
VIZG	DTC	9/19/2008	Triparty Pledge 13686	COMMON	92830S101
VKSCW	DTC	9/19/2008	Triparty Pledge 2024815	WARRANT	92831R128
	DTC	9/19/2008	Triparty Pledge 76289	COMMON	92832C104
VFNX	DTC	9/19/2008	Triparty Pledge 1069349	COMMON	92861T101
VOL	DTC	9/19/2008	Triparty Pledge 6192	COMMON	928703107
	DTC	9/19/2008	Triparty Pledge 75986	PREFERRED	929248300
	DTC	9/19/2008	Triparty Pledge 1712170	COMMON	929248409
WBC	DTC	9/19/2008	Triparty Pledge 2499152	COMMON	92927K102
YORK	DTC	9/19/2008	Triparty Pledge 10969	COMMON	987048105
	DTC	9/19/2008	Triparty Pledge 18709	COMMON	987818101
	DTC	9/19/2008	Triparty Pledge 2422153	CBOND	92976WBA3
YUKN	DTC	9/19/2008	Triparty Pledge 10791	COMMON	988478103
	DTC	9/19/2008	Triparty Pledge 10545	COMMON	930569991
ZANA	DTC	9/19/2008	Triparty Pledge 2588092	COMMON	989001102
	DTC	9/19/2008	Triparty Pledge 10551	COMMON	931804108
ZANYQ	DTC	9/19/2008	Triparty Pledge 18708	COMMON	98906Q101
WLRNF	DTC	9/19/2008	Triparty Pledge 10554	COMMON	932900103
ZENT	DTC	9/19/2008	Triparty Pledge 10801	COMMON	989428107
	DTC	9/19/2008	Triparty Pledge 10557	COMMON	934390105
ZIPR	DTC	9/19/2008	Triparty Pledge 2289345	COMMON	98974V107
	DTC	9/19/2008	Triparty Pledge 540712	COMMON	938862109

ZONMY DTC	9/19/2008	Triparty Pledge 2555064	ADR	98977Q105
ZYDT DTC	9/19/2008	Triparty Pledge 656679	COMMON	98985Q105
DTC	9/19/2008	Triparty Pledge 913659	COMMON	989875109
DTC	9/19/2008	Triparty Pledge 10819	COMMON	989905104
BMI DTC	9/19/2008	Triparty Pledge 530096	COMMON	56525108
DTC	9/19/2008	Triparty Pledge 23912	COMMON	13876107
AAOC DTC	9/19/2008	Triparty Pledge 966	COMMON	23879109
WAVVF DTC	9/19/2008	Triparty Pledge 22032	COMMON	944037100
DTC	9/19/2008	Triparty Pledge 15179	COMMON	94769A101
APC DTC	9/19/2008	Triparty Pledge 1116	COMMON	32511107
DTC	9/19/2008	Triparty Pledge 6228	COMMON	94845V103
WRTLQ DTC	9/19/2008	Triparty Pledge 10586	COMMON	948774104
DTC	9/19/2008	Triparty Pledge 1068607	COMMON	949515100
DTC	9/19/2008	Triparty Pledge 2598549	PREFERED	33301201
WLAM DTC	9/19/2008	Triparty Pledge 10592	COMMON	949900104
WELS DTC	9/19/2008	Triparty Pledge 10593	COMMON	950246108
ALOG DTC	9/19/2008	Triparty Pledge 7958	COMMON	32657207
WBEL DTC	9/19/2008	Triparty Pledge 1225938	COMMON	957785207
WCWEF DTC	9/19/2008	Triparty Pledge 10609	COMMON	957918105
WEUM DTC	9/19/2008	Triparty Pledge 10631	COMMON	959835109
WTII DTC	9/19/2008	Triparty Pledge 10639	COMMON	960838100
WSPTQ DTC	9/19/2008	Triparty Pledge 6202	COMMON	961238102
WLWD DTC	9/19/2008	Triparty Pledge 1338158	COMMON	963341102
WRVR DTC	9/19/2008	Triparty Pledge 10650	COMMON	964470108
WTHL DTC	9/19/2008	Triparty Pledge 10654	COMMON	965042104
WLL DTC	9/19/2008	Triparty Pledge 2043251	COMMON	966387102
WBRE DTC	9/19/2008	Triparty Pledge 2534788	COMMON	968077206
BLT DTC	9/19/2008	Triparty Pledge 5869	COMMON	95180105
WXGBA DTC	9/19/2008	Triparty Pledge 666729	COMMON	969219203
DTC	9/19/2008	Triparty Pledge 1391242	CBOND	9692199C0
DTC	9/19/2008	Triparty Pledge 1907104	CBOND	9694559A4
DTC	9/19/2008	Triparty Pledge 799565	CBOND	9694559B2
BDYT DTC	9/19/2008	Triparty Pledge 2456472	COMMON	97000103
BTE DTC	9/19/2008	Triparty Pledge 2517291	???	73176109
DTC	9/19/2008	Triparty Pledge 2468456	PREFERED	92508209
DTC	9/19/2008	Triparty Pledge 10683	COMMON	973606106
WETSQ DTC	9/19/2008	Triparty Pledge 10690	COMMON	974282105
DTC	9/19/2008	Triparty Pledge 10691	COMMON	974282303
BTUI DTC	9/19/2008	Triparty Pledge 23231	COMMON	56032105
ARTW DTC	9/19/2008	Triparty Pledge 862113	COMMON	43168103
WCRC DTC	9/19/2008	Triparty Pledge 1225980	COMMON	974900102
ALG DTC	9/19/2008	Triparty Pledge 16856	COMMON	11311107
WSLT DTC	9/19/2008	Triparty Pledge 10692	COMMON	975460106
DTC	9/19/2008	Triparty Pledge 677612	CBOND	975515AX5
SLA DTC	9/19/2008	Triparty Pledge 77382	CEF	29570108
DTC	9/19/2008	Triparty Pledge 10694	COMMON	975515875
DTC	9/19/2008	Triparty Pledge 2411976	PREFERED	17175209
BRGY DTC	9/19/2008	Triparty Pledge 17689	ADR	55434203
AGLT DTC	9/19/2008	Triparty Pledge 2523763	COMMON	34625103
WDG DTC	9/19/2008	Triparty Pledge 2581471	COMMON	978842102
WCBK DTC	9/19/2008	Triparty Pledge 10714	COMMON	981386105
ANZBY DTC	9/19/2008	Triparty Pledge 18759	ADR	52528304
WAXS DTC	9/19/2008	Triparty Pledge 5373	COMMON	98141A101
WOWWW DTC	9/19/2008	Triparty Pledge 18816	COMMON	981430101
DTC	9/19/2008	Triparty Pledge 2391332	PREFERED	55189203
WOWP DTC	9/19/2008	Triparty Pledge 10729	COMMON	981537103
DTC	9/19/2008	Triparty Pledge 10733	COMMON	98155T103

	DTC	9/19/2008	Triparty Pledge 187642	COMMON	98157D106
	DTC	9/19/2008	Triparty Pledge 10735	COMMON	981588403
WWWX	DTC	9/19/2008	Triparty Pledge 17133	COMMON	981604101
ATLO	DTC	9/19/2008	Triparty Pledge 1020370	COMMON	31001100
	DTC	9/19/2008	Triparty Pledge 381086	PREFERED	53484705
	DTC	9/19/2008	Triparty Pledge 10742	COMMON	981902109
	DTC	9/19/2008	Triparty Pledge 1392722	PREFERED	55188205
BHBC	DTC	9/19/2008	Triparty Pledge 2265418	COMMON	87866109
ARKR	DTC	9/19/2008	Triparty Pledge 862052	COMMON	40712101
AMY	DTC	9/19/2008	Triparty Pledge 2208416	REIT	32158107
BRN	DTC	9/19/2008	Triparty Pledge 21738	COMMON	68221100
BAA	DTC	9/19/2008	Triparty Pledge 2321954	COMMON	66800103
XCLT	DTC	9/19/2008	Triparty Pledge 22411	COMMON	983701103
AMPXQ	DTC	9/19/2008	Triparty Pledge 2025438	COMMON	32092306
	DTC	9/19/2008	Triparty Pledge 666466	COMMON	983764101
BERK	DTC	9/19/2008	Triparty Pledge 2225712	COMMON	84597202
	DTC	9/19/2008	Triparty Pledge 666758	PREFERED	983764408
BBGI	DTC	9/19/2008	Triparty Pledge 25190	COMMON	74014101
BASFY	DTC	9/19/2008	Triparty Pledge 16730	ADR	55262505
BMJ	DTC	9/19/2008	Triparty Pledge 2361550	COMMON	90881103
	DTC	9/19/2008	Triparty Pledge 2500176	PREFERED	44103406
XONI	DTC	9/19/2008	Triparty Pledge 706961	COMMON	984126102
BAYRY	DTC	9/19/2008	Triparty Pledge 17648	ADR	72730302
AIOD	DTC	9/19/2008	Triparty Pledge 183357	COMMON	37613106
ASPE	DTC	9/19/2008	Triparty Pledge 78373	COMMON	45354107
YGRP	DTC	9/19/2008	Triparty Pledge 10770	COMMON	984190108
ADAT	DTC	9/19/2008	Triparty Pledge 964620	COMMON	52666104
BLUE	DTC	9/19/2008	Triparty Pledge 2331058	COMMON	95602108
BBCZ	DTC	9/19/2008	Triparty Pledge 2246249	COMMON	96892104
	DTC	9/19/2008	Triparty Pledge 11616	PREFERED	87509303
BEVT	DTC	9/19/2008	Triparty Pledge 1479	COMMON	87822409
	DTC	9/19/2008	Triparty Pledge 1068610	COMMON	984872101
ATCO	DTC	9/19/2008	Triparty Pledge 19034	COMMON	30145205
ALLP	DTC	9/19/2008	Triparty Pledge 1333933	COMMON	18773309
YESS	DTC	9/19/2008	Triparty Pledge 20688	COMMON	985834100
	DTC	9/19/2008	Triparty Pledge 22672	COMMON	29654308
BSYN	DTC	9/19/2008	Triparty Pledge 1514	COMMON	90917105
	DTC	9/19/2008	Triparty Pledge 2268703	COMMON	40362105
	DTC	9/19/2008	Triparty Pledge 2524617	COMMON	31724107
BGUE	DTC	9/19/2008	Triparty Pledge 2413369	COMMON	97305106
ALK	DTC	9/19/2008	Triparty Pledge 853	COMMON	11659109
AKOI	DTC	9/19/2008	Triparty Pledge 858	COMMON	11752102
	DTC	9/19/2008	Triparty Pledge 1169355	COMMON	14626105
ALGD	DTC	9/19/2008	Triparty Pledge 876	COMMON	15867104
	DTC	9/19/2008	Triparty Pledge 896	COMMON	18565101
AOI	DTC	9/19/2008	Triparty Pledge 2323815	COMMON	18772103
	DTC	9/19/2008	Triparty Pledge 1494137	COMMON	88630G107
ALCP	DTC	9/19/2008	Triparty Pledge 916	COMMON	18836106
TIPS	DTC	9/19/2008	Triparty Pledge 17490	COMMON	886307107
AAXN	DTC	9/19/2008	Triparty Pledge 917	COMMON	18859108
	DTC	9/19/2008	Triparty Pledge 4385	ADR	22069306
TITN	DTC	9/19/2008	Triparty Pledge 2530290	COMMON	88830R101
AUSB	DTC	9/19/2008	Triparty Pledge 942	COMMON	22145106
AWC	DTC	9/19/2008	Triparty Pledge 1888032	ADR	22205108
	DTC	9/19/2008	Triparty Pledge 539330	COMMON	23113103
TAPLQ	DTC	9/19/2008	Triparty Pledge 20226	COMMON	890910102
AMBE	DTC	9/19/2008	Triparty Pledge 952	COMMON	23184203

ABRS	DTC	9/19/2008	Triparty Pledge 954	COMMON	23187107
	DTC	9/19/2008	Triparty Pledge 1867275	WARRANT	24490153
TAPP	DTC	9/19/2008	Triparty Pledge 10002	COMMON	891495103
ACCN	DTC	9/19/2008	Triparty Pledge 980	COMMON	24898108
	DTC	9/19/2008	Triparty Pledge 1443919	COMMON	891539108
AICH	DTC	9/19/2008	Triparty Pledge 983	COMMON	25011107
ACPX	DTC	9/19/2008	Triparty Pledge 989	COMMON	25207309
AMKKQ	DTC	9/19/2008	Triparty Pledge 995	COMMON	25242207
TOUR	DTC	9/19/2008	Triparty Pledge 648206	COMMON	89155B101
AMGC	DTC	9/19/2008	Triparty Pledge 860729	COMMON	25227208
AFG	DTC	9/19/2008	Triparty Pledge 4220	COMMON	25932104
	DTC	9/19/2008	Triparty Pledge 181220	COMMON	26038307
	DTC	9/19/2008	Triparty Pledge 10024	COMMON	892682204
AM	DTC	9/19/2008	Triparty Pledge 6289	COMMON	26375105
	DTC	9/19/2008	Triparty Pledge 10026	COMMON	892781105
AMHL	DTC	9/19/2008	Triparty Pledge 1017	COMMON	26497206
	DTC	9/19/2008	Triparty Pledge 1019	WARRANT	26632117
	DTC	9/19/2008	Triparty Pledge 10035	PREFERED	893349803
AIIC	DTC	9/19/2008	Triparty Pledge 1024	COMMON	26863100
ANUC	DTC	9/19/2008	Triparty Pledge 1042	COMMON	28663102
	DTC	9/19/2008	Triparty Pledge 1043	COMMON	28780500
TLCC	DTC	9/19/2008	Triparty Pledge 1226167	COMMON	893636100
	DTC	9/19/2008	Triparty Pledge 12653	COMMON	28816106
	DTC	9/19/2008	Triparty Pledge 1045	COMMON	28826105
APEC	DTC	9/19/2008	Triparty Pledge 1048	COMMON	28856102
	DTC	9/19/2008	Triparty Pledge 18265	COMMON	89376P103
APHS	DTC	9/19/2008	Triparty Pledge 1056	COMMON	29068103
ASVK	DTC	9/19/2008	Triparty Pledge 1062	COMMON	29404100
TEQT	DTC	9/19/2008	Triparty Pledge 18648	COMMON	893881102
	DTC	9/19/2008	Triparty Pledge 184602	COMMON	893895201
	DTC	9/19/2008	Triparty Pledge 1069	COMMON	29901204
TXCC	DTC	9/19/2008	Triparty Pledge 4954	COMMON	894065101
AVOT	DTC	9/19/2008	Triparty Pledge 1082	COMMON	30379101
AWK	DTC	9/19/2008	Triparty Pledge 2574985	COMMON	30420103
	DTC	9/19/2008	Triparty Pledge 183397	COMMON	894688100
	DTC	9/19/2008	Triparty Pledge 5018	COMMON	30789507
TSSP	DTC	9/19/2008	Triparty Pledge 2409989	COMMON	89486N105
	DTC	9/19/2008	Triparty Pledge 1108	COMMON	31822109
	DTC	9/19/2008	Triparty Pledge 1068602	COMMON	89556L104
	DTC	9/19/2008	Triparty Pledge 537931	COMMON	31909203
TNAVQ	DTC	9/19/2008	Triparty Pledge 75976	COMMON	89557H102
AXR	DTC	9/19/2008	Triparty Pledge 25456	COMMON	32159105
	DTC	9/19/2008	Triparty Pledge 20681	COMMON	896121100
TGMR	DTC	9/19/2008	Triparty Pledge 2518413	COMMON	89732M109
TSMX	DTC	9/19/2008	Triparty Pledge 181991	COMMON	896925203
TFCYQ	DTC	9/19/2008	Triparty Pledge 2299765	COMMON	90130C305
TCECF	DTC	9/19/2008	Triparty Pledge 10128	COMMON	901200105
TWIC	DTC	9/19/2008	Triparty Pledge 185696	COMMON	90206R103
	DTC	9/19/2008	Triparty Pledge 10138	COMMON	901769109
TWTV	DTC	9/19/2008	Triparty Pledge 1649862	COMMON	90211N105
	DTC	9/19/2008	Triparty Pledge 10139	COMMON	902068105
UDCS	DTC	9/19/2008	Triparty Pledge 10149	COMMON	902646108
TNDRF	DTC	9/19/2008	Triparty Pledge 2552804	COMMON	899729107
	DTC	9/19/2008	Triparty Pledge 10110	COMMON	897124103
TONI	DTC	9/19/2008	Triparty Pledge 10104	COMMON	896916103
USCLQ	DTC	9/19/2008	Triparty Pledge 10161	COMMON	902928100
	DTC	9/19/2008	Triparty Pledge 10165	COMMON	90329A102

USITQ	DTC	9/19/2008	Triparty Pledge 4456	COMMON	90334M109
	DTC	9/19/2008	Triparty Pledge 23807	COMMON	90336N204
USWCQD	DTC	9/19/2008	Triparty Pledge 15176	COMMON	90339C106
ULSC	DTC	9/19/2008	Triparty Pledge 10187	COMMON	904011103
UMEM	DTC	9/19/2008	Triparty Pledge 181688	COMMON	904202108
UMAR	DTC	9/19/2008	Triparty Pledge 23811	COMMON	904788106
UTCIQ	DTC	9/19/2008	Triparty Pledge 24632	COMMON	909163107
	DTC	9/19/2008	Triparty Pledge 11206	CBOND	909870AC1
UDIV	DTC	9/19/2008	Triparty Pledge 10219	COMMON	910190107
UDVO	DTC	9/19/2008	Triparty Pledge 1068603	COMMON	910202100
UESSQ	DTC	9/19/2008	Triparty Pledge 10222	COMMON	910204106
UFGI	DTC	9/19/2008	Triparty Pledge 10225	COMMON	910324102
UKENF	DTC	9/19/2008	Triparty Pledge 1493615	COMMON	910756105
	DTC	9/19/2008	Triparty Pledge 10236	PREFERED	910858307
	DTC	9/19/2008	Triparty Pledge 10237	COMMON	910858406
	DTC	9/19/2008	Triparty Pledge 1169525	COMMON	91136P100
	DTC	9/19/2008	Triparty Pledge 17345	CBOND CNV	912325AD9
	DTC	9/19/2008	Triparty Pledge 4457	COMMON	912325305
	DTC	9/19/2008	Triparty Pledge 77706	COMMON	91272D309
	DTC	9/19/2008	Triparty Pledge 21049	USTRES	912833CW8
	DTC	9/19/2008	Triparty Pledge 657271	COMMON	912899408
	DTC	9/19/2008	Triparty Pledge 10343	COMMON	913298105
UVV	DTC	9/19/2008	Triparty Pledge 10350	COMMON	913456109
USXP	DTC	9/19/2008	Triparty Pledge 77205	COMMON	91349P103
UMYCV	DTC	9/19/2008	Triparty Pledge 2216122	COMMON	913756300
	DTC	9/19/2008	Triparty Pledge 801611	CBOND CNV	913839AA4
	DTC	9/19/2008	Triparty Pledge 10366	COMMON	914101100
UDMC	DTC	9/19/2008	Triparty Pledge 10375	COMMON	915431308
UTEC	DTC	9/19/2008	Triparty Pledge 10380	COMMON	917246209
USIXQ	DTC	9/19/2008	Triparty Pledge 6888	COMMON	917311805
VSMMF	DTC	9/19/2008	Triparty Pledge 2531560	COMMON	917919102
UTSI	DTC	9/19/2008	Triparty Pledge 78747	COMMON	918076100
VTNO	DTC	9/19/2008	Triparty Pledge 10387	COMMON	918346107
	DTC	9/19/2008	Triparty Pledge 10403	COMMON	919720102
VLMI	DTC	9/19/2008	Triparty Pledge 10404	COMMON	919902106
VLST	DTC	9/19/2008	Triparty Pledge 77708	COMMON	919910109
VUSAQ	DTC	9/19/2008	Triparty Pledge 5776	COMMON	92038N102
VACI	DTC	9/19/2008	Triparty Pledge 10406	COMMON	920383106
	DTC	9/19/2008	Triparty Pledge 10408	COMMON	92047F108
VGDAQ	DTC	9/19/2008	Triparty Pledge 1659243	COMMON	92201B307
VARI	DTC	9/19/2008	Triparty Pledge 6184	COMMON	922206107
	DTC	9/19/2008	Triparty Pledge 10427	COMMON	922392105
AGLE	DTC	9/19/2008	Triparty Pledge 1122	COMMON	34622100
	DTC	9/19/2008	Triparty Pledge 1813582	COMMON	36005981
	DTC	9/19/2008	Triparty Pledge 1134	COMMON	36730109
	DTC	9/19/2008	Triparty Pledge 861918	COMMON	37905106
APPG	DTC	9/19/2008	Triparty Pledge 1151	COMMON	37928108
ADEV	DTC	9/19/2008	Triparty Pledge 1155	COMMON	38177200
AQCR	DTC	9/19/2008	Triparty Pledge 76791	COMMON	38373304
ARAC	DTC	9/19/2008	Triparty Pledge 1171	COMMON	38492104
AQUC	DTC	9/19/2008	Triparty Pledge 1173	COMMON	38903100
AHCD	DTC	9/19/2008	Triparty Pledge 332267	COMMON	39574108
AGUS	DTC	9/19/2008	Triparty Pledge 537954	COMMON	40249104
	DTC	9/19/2008	Triparty Pledge 1187	COMMON	40329104
ARIL	DTC	9/19/2008	Triparty Pledge 1190	COMMON	40394108
AISIQ	DTC	9/19/2008	Triparty Pledge 76792	COMMON	40401101
AVCMF	DTC	9/19/2008	Triparty Pledge 2591864	COMMON	40901100

APB	DTC	9/19/2008	Triparty Pledge 1220	CEF	44901106
AZPN	DTC	9/19/2008	Triparty Pledge 5613	COMMON	45327103
	DTC	9/19/2008	Triparty Pledge 4190	COMMON	45919107
ASFZ	DTC	9/19/2008	Triparty Pledge 184738	COMMON	46008207
ATLF	DTC	9/19/2008	Triparty Pledge 1247	COMMON	48535108
	DTC	9/19/2008	Triparty Pledge 1249	COMMON	48553200
	DTC	9/19/2008	Triparty Pledge 1250	COMMON	48591101
	DTC	9/19/2008	Triparty Pledge 1251	PREFERED	48591200
ATSE	DTC	9/19/2008	Triparty Pledge 1169343	COMMON	49305105
	DTC	9/19/2008	Triparty Pledge 1265	COMMON	49901309
AHWYQDTC		9/19/2008	Triparty Pledge 4346	COMMON	50740109
	DTC	9/19/2008	Triparty Pledge 21982	CEF	52587102
	DTC	9/19/2008	Triparty Pledge 1309	COMMON	54308101
BONSQ	DTC	9/19/2008	Triparty Pledge 180024	COMMON	55950109
	DTC	9/19/2008	Triparty Pledge 862977	COMMON	57620106
	DTC	9/19/2008	Triparty Pledge 2580802	PREFERED	60505765
BKNEO	DTC	9/19/2008	Triparty Pledge 1362	COMMON	63840102
	DTC	9/19/2008	Triparty Pledge 796012	WARRANT	65416117
BTNI	DTC	9/19/2008	Triparty Pledge 1398	COMMON	69567204
BASL	DTC	9/19/2008	Triparty Pledge 863920	COMMON	70005103
BXCP	DTC	9/19/2008	Triparty Pledge 1406	COMMON	70121207
	DTC	9/19/2008	Triparty Pledge 2222217	COMMON	73309999
BCATF	DTC	9/19/2008	Triparty Pledge 179491	COMMON	73846107
BSBX	DTC	9/19/2008	Triparty Pledge 1446	COMMON	77900108
BESQ	DTC	9/19/2008	Triparty Pledge 1472	COMMON	86553104
BIFL	DTC	9/19/2008	Triparty Pledge 1486	COMMON	88864103
	DTC	9/19/2008	Triparty Pledge 1489	COMMON	89239107
	DTC	9/19/2008	Triparty Pledge 18944	PREFERED	87509402
	DTC	9/19/2008	Triparty Pledge 6220	COMMON	87509105
BITM	DTC	9/19/2008	Triparty Pledge 1513	COMMON	90913104
	DTC	9/19/2008	Triparty Pledge 1507	COMMON	90648106
	DTC	9/19/2008	Triparty Pledge 25400	COMMON	90908104
	DTC	9/19/2008	Triparty Pledge 8206	COMMON	91250100
	DTC	9/19/2008	Triparty Pledge 777387	COMMON	91903104
BNPD	DTC	9/19/2008	Triparty Pledge 2460464	COMMON	90636101
BROM	DTC	9/19/2008	Triparty Pledge 1542	COMMON	96606108
BOLDQ	DTC	9/19/2008	Triparty Pledge 25468	COMMON	97519102
	DTC	9/19/2008	Triparty Pledge 20786	COMMON	98904998
BCPUQ	DTC	9/19/2008	Triparty Pledge 1555	COMMON	99541203
ACS	DTC	9/19/2008	Triparty Pledge 7492	COMMON	8190100
ADES	DTC	9/19/2008	Triparty Pledge 2039563	COMMON	5208103
ACMUY	DTC	9/19/2008	Triparty Pledge 2349514	ADR	4845202
AIXG	DTC	9/19/2008	Triparty Pledge 2311274	ADR	9606104
AGC	DTC	9/19/2008	Triparty Pledge 2493998	CEF	7639107
AIRT	DTC	9/19/2008	Triparty Pledge 541274	COMMON	9207101
AXAS	DTC	9/19/2008	Triparty Pledge 183498	COMMON	3830106
AETUF	DTC	9/19/2008	Triparty Pledge 2263919	COMMON	1986108
AFLYY	DTC	9/19/2008	Triparty Pledge 2216432	ADR	9119108
ANCX	DTC	9/19/2008	Triparty Pledge 2255168	COMMON	4337101
ACFN	DTC	9/19/2008	Triparty Pledge 2436020	COMMON	4848107
ACME	DTC	9/19/2008	Triparty Pledge 76785	COMMON	4631107
ANCJQ	DTC	9/19/2008	Triparty Pledge 480062	COMMON	1813104
AKLMQ	DTC	9/19/2008	Triparty Pledge 4500	COMMON	4325205
	DTC	9/19/2008	Triparty Pledge 1668664	COMMON	2113108
	DTC	9/19/2008	Triparty Pledge 857067	COMMON	5315205
AMFN	DTC	9/19/2008	Triparty Pledge 682	COMMON	1057207
AGAA	DTC	9/19/2008	Triparty Pledge 683	COMMON	1075100



AIMNQ DTC	9/19/2008	Triparty Pledge 695	COMMON	1423102
AMISQ DTC	9/19/2008	Triparty Pledge 697	COMMON	1719103
ATEO DTC	9/19/2008	Triparty Pledge 714	COMMON	2062107
AWCSA DTC	9/19/2008	Triparty Pledge 856163	COMMON	2448108
ADAN DTC	9/19/2008	Triparty Pledge 719	COMMON	2528107
	DTC 9/19/2008	Triparty Pledge 725	COMMON	2919108
	DTC 9/19/2008	Triparty Pledge 731	COMMON	3748100
AFTI DTC	9/19/2008	Triparty Pledge 23889	COMMON	3865102
	DTC 9/19/2008	Triparty Pledge 735	COMMON	4315305
	DTC 9/19/2008	Triparty Pledge 4306	COMMON	6847107
	DTC 9/19/2008	Triparty Pledge 857260	PREFERRED	6847305
	DTC 9/19/2008	Triparty Pledge 769	COMMON	7361108
	DTC 9/19/2008	Triparty Pledge 770	PREFERRED	7361207
AESM DTC	9/19/2008	Triparty Pledge 787	COMMON	7698103
ADNM DTC	9/19/2008	Triparty Pledge 857712	COMMON	7910102
ADET DTC	9/19/2008	Triparty Pledge 800	COMMON	7977101
	DTC 9/19/2008	Triparty Pledge 801	COMMON	8017105
	DTC 9/19/2008	Triparty Pledge 806	COMMON	8179103
ABTXQ DTC	9/19/2008	Triparty Pledge 5419	COMMON	8494106
ANWLL DTC	9/19/2008	Triparty Pledge 2596933	COMMON	9037201
APCR DTC	9/19/2008	Triparty Pledge 858035	COMMON	9140104
	DTC 9/19/2008	Triparty Pledge 858109	COMMON	9374109
AITR DTC	9/19/2008	Triparty Pledge 840	COMMON	9500109
ABB DTC	9/19/2008	Triparty Pledge 966158	ADR	375204
	DTC 9/19/2008	Triparty Pledge 2049204	PREFERRED	336305
LPTN DTC	9/19/2008	Triparty Pledge 895137	COMMON	548910108
PRTX DTC	9/19/2008	Triparty Pledge 795799	COMMON	743642100
SNDN DTC	9/19/2008	Triparty Pledge 2423326	COMMON	81688A106
TBIO DTC	9/19/2008	Triparty Pledge 531404	COMMON	89365K206
ZIOP DTC	9/19/2008	Triparty Pledge 2351254	COMMON	98973P101
	DTC 9/19/2008	Triparty Pledge 2437624	CBONDCNV	74373LAA5
IPSU DTC	9/19/2008	Triparty Pledge 1284667	COMMON	453096208
VC DTC	9/19/2008	Triparty Pledge 430716	COMMON	92839U107
	DTC 9/19/2008	Triparty Pledge 2481711	CBOND	24799AKJ0
NWA DTC	9/19/2008	Triparty Pledge 2484435	COMMON	667280408
AES DTC	9/19/2008	Triparty Pledge 7588	COMMON	00130H105
HMBNQ DTC	9/19/2008	Triparty Pledge 2245613	REIT	43738R109
VLCY DTC	9/19/2008	Triparty Pledge 2495474	COMMON	92908U103
SMSC DTC	9/19/2008	Triparty Pledge 4922	COMMON	853626109
UVSP DTC	9/19/2008	Triparty Pledge 77748	COMMON	915271100
FSBK DTC	9/19/2008	Triparty Pledge 892027	COMMON	33646W100
PGC DTC	9/19/2008	Triparty Pledge 20118	COMMON	704699107
PNSN DTC	9/19/2008	Triparty Pledge 2403878	COMMON	709600100
CRXL DTC	9/19/2008	Triparty Pledge 676487	ADR	228769105
BMRC DTC	9/19/2008	Triparty Pledge 2496335	COMMON	63425102
LULU DTC	9/19/2008	Triparty Pledge 2501905	COMMON	550021109
MRLN DTC	9/19/2008	Triparty Pledge 2042245	COMMON	571157106
CITZ DTC	9/19/2008	Triparty Pledge 4554	COMMON	12525D102
ROM DTC	9/19/2008	Triparty Pledge 2501812	ETF	74347R693
ENWV DTC	9/19/2008	Triparty Pledge 1664333	COMMON	29264A206
CKXE DTC	9/19/2008	Triparty Pledge 2314422	COMMON	12562M106
APFC DTC	9/19/2008	Triparty Pledge 4510	COMMON	28740108
USLM DTC	9/19/2008	Triparty Pledge 77705	COMMON	911922102
UBFO DTC	9/19/2008	Triparty Pledge 1493610	COMMON	911460103
DCAI DTC	9/19/2008	Triparty Pledge 23482	COMMON	252529102
NPT DTC	9/19/2008	Triparty Pledge 7976	CEF	6706K4105
GABC DTC	9/19/2008	Triparty Pledge 78219	COMMON	373865104

STLY	DTC	9/19/2008	Triparty Pledge 22698	COMMON	854305208
IMGN	DTC	9/19/2008	Triparty Pledge 17691	COMMON	45253H101
IBDRY	DTC	9/19/2008	Triparty Pledge 2480122	ADR	450737101
LBTYB	DTC	9/19/2008	Triparty Pledge 2333435	COMMON	530555200
TFONY	DTC	9/19/2008	Triparty Pledge 706661	ADR	879403707
AEPI	DTC	9/19/2008	Triparty Pledge 4231	COMMON	1031103
NKSH	DTC	9/19/2008	Triparty Pledge 329543	COMMON	634865109
RELV	DTC	9/19/2008	Triparty Pledge 182030	COMMON	75952R100
EVBS	DTC	9/19/2008	Triparty Pledge 24112	COMMON	277196101
TECUB	DTC	9/19/2008	Triparty Pledge 181022	COMMON	878895101
MFSF	DTC	9/19/2008	Triparty Pledge 540998	COMMON	62845B104
EIHI	DTC	9/19/2008	Triparty Pledge 2411755	COMMON	276534104
FBMI	DTC	9/19/2008	Triparty Pledge 180978	COMMON	33761G104
LSBX	DTC	9/19/2008	Triparty Pledge 1168653	COMMON	50215P100
ESBF	DTC	9/19/2008	Triparty Pledge 25409	COMMON	26884F102
ALNC	DTC	9/19/2008	Triparty Pledge 530791	COMMON	19205103
HFWA	DTC	9/19/2008	Triparty Pledge 896893	COMMON	42722X106
HMNF	DTC	9/19/2008	Triparty Pledge 538291	COMMON	40424G108
MAGS	DTC	9/19/2008	Triparty Pledge 968924	COMMON	M6786D104
SHLO	DTC	9/19/2008	Triparty Pledge 183776	COMMON	824543102
CZNC	DTC	9/19/2008	Triparty Pledge 329140	COMMON	172922106
UTMD	DTC	9/19/2008	Triparty Pledge 24638	COMMON	917488108
MARPS	DTC	9/19/2008	Triparty Pledge 183137	COMMON	568423107
CBKN	DTC	9/19/2008	Triparty Pledge 77391	COMMON	139793103
LION	DTC	9/19/2008	Triparty Pledge 2021977	COMMON	316394105
VIST	DTC	9/19/2008	Triparty Pledge 2562444	COMMON	918255100
CNBKA	DTC	9/19/2008	Triparty Pledge 183600	COMMON	156432106
BNCN	DTC	9/19/2008	Triparty Pledge 2021447	COMMON	05566T101
CBAN	DTC	9/19/2008	Triparty Pledge 77910	COMMON	19623P101
NSFC	DTC	9/19/2008	Triparty Pledge 76214	COMMON	665751103
CAFI	DTC	9/19/2008	Triparty Pledge 538877	COMMON	132618109
FUNC	DTC	9/19/2008	Triparty Pledge 892110	COMMON	33741H107
BARI	DTC	9/19/2008	Triparty Pledge 968166	COMMON	59690107
FFBH	DTC	9/19/2008	Triparty Pledge 180244	COMMON	32020F105
RXII	DTC	9/19/2008	Triparty Pledge 2565409	COMMON	74978T109
CSBC	DTC	9/19/2008	Triparty Pledge 1814652	COMMON	176682102
FMFC	DTC	9/19/2008	Triparty Pledge 891936	COMMON	320744105
BFSB	DTC	9/19/2008	Triparty Pledge 2317042	COMMON	114039100
WWVY	DTC	9/19/2008	Triparty Pledge 913112	COMMON	936750108
AMRB	DTC	9/19/2008	Triparty Pledge 78188	COMMON	29326105
FNET	DTC	9/19/2008	Triparty Pledge 2375144	COMMON	34969Q100
LNBB	DTC	9/19/2008	Triparty Pledge 75897	COMMON	502100100
COOP	DTC	9/19/2008	Triparty Pledge 184670	COMMON	216844100
MBVT	DTC	9/19/2008	Triparty Pledge 181000	COMMON	588448100
WINA	DTC	9/19/2008	Triparty Pledge 1338913	COMMON	974250102
PBCI	DTC	9/19/2008	Triparty Pledge 18249	COMMON	697738102
PX	DTC	9/19/2008	Triparty Pledge 8527	COMMON	74005P104
NWLIA	DTC	9/19/2008	Triparty Pledge 5464	COMMON	638522102
BRF	DTC	9/19/2008	Triparty Pledge 76800	CEF	09247H106
SGP	DTC	9/19/2008	Triparty Pledge 10836	COMMON	806605101
ICTG	DTC	9/19/2008	Triparty Pledge 15397	COMMON	44929Y101
MXWL	DTC	9/19/2008	Triparty Pledge 6027	COMMON	577767106
LTM	DTC	9/19/2008	Triparty Pledge 2241777	COMMON	53217R207
TM	DTC	9/19/2008	Triparty Pledge 13679	ADR	892331307
VRTX	DTC	9/19/2008	Triparty Pledge 6188	COMMON	92532F100
GLBC	DTC	9/19/2008	Triparty Pledge 2045290	COMMON	G3921A175
JOYG	DTC	9/19/2008	Triparty Pledge 1223263	COMMON	481165108

UNS	DTC	9/19/2008	Triparty Pledge 4966	COMMON	909205106
MBI	DTC	9/19/2008	Triparty Pledge 12030	COMMON	55262C100
	DTC	9/19/2008	Triparty Pledge 2511536	PREFERED	780097713
IYE	DTC	9/19/2008	Triparty Pledge 331749	ETF	464287796
SSO	DTC	9/19/2008	Triparty Pledge 2412637	ETF	74347R107
UPL	DTC	9/19/2008	Triparty Pledge 185475	COMMON	903914109
LNMIY	DTC	9/19/2008	Triparty Pledge 1446664	ADR	54336Q203
OFC	DTC	9/19/2008	Triparty Pledge 2405	REIT	22002T108
TIF	DTC	9/19/2008	Triparty Pledge 9960	COMMON	886547108
	DTC	9/19/2008	Triparty Pledge 2417968	MEDNOTE	52517PK59
	DTC	9/19/2008	Triparty Pledge 2415512	CBOND	92257TAA1
	DTC	9/19/2008	Triparty Pledge 2292075	CBOND	370425SL5
	DTC	9/19/2008	Triparty Pledge 2457736	WARRANT	52520L253
	DTC	9/19/2008	Triparty Pledge 2365941	BRADYSF	040114GL8
	DTC	9/19/2008	Triparty Pledge 10435	CFGN	922646AS3
	DTC	9/19/2008	Triparty Pledge 1663724	CBOND	608328AK6
	DTC	9/19/2008	Triparty Pledge 2462109	WARRANT	52520L337
	DTC	9/19/2008	Triparty Pledge 2361990	CBOND	62941EAB7
	DTC	9/19/2008	Triparty Pledge 2480805	GOVAGNCY	3133XKJU0
	DTC	9/19/2008	Triparty Pledge 2539233	CBOND	55276GAA3
JNPR	DTC	9/19/2008	Triparty Pledge 9570	COMMON	48203R104
	DTC	9/19/2008	Triparty Pledge 2365940	CBOND	040114GK0
AW	DTC	9/19/2008	Triparty Pledge 6286	COMMON	19589308
FBC	DTC	9/19/2008	Triparty Pledge 3299	COMMON	337930101
MFE	DTC	9/19/2008	Triparty Pledge 2242035	COMMON	579064106
ABV	DTC	9/19/2008	Triparty Pledge 540393	ADR	20441W203
GG	DTC	9/19/2008	Triparty Pledge 678414	COMMON	380956409
TSO	DTC	9/19/2008	Triparty Pledge 9900	COMMON	881609101
	DTC	9/19/2008	Triparty Pledge 2272076	CBOND	812141AN9
	DTC	9/19/2008	Triparty Pledge 2034094	CBOND	76009NAE0
CCO	DTC	9/19/2008	Triparty Pledge 2360886	COMMON	18451C109
ACF	DTC	9/19/2008	Triparty Pledge 6290	COMMON	03060R101
MER	DTC	9/19/2008	Triparty Pledge 12141	COMMON	590188108
RRI	DTC	9/19/2008	Triparty Pledge 968785	COMMON	75952B105
	DTC	9/19/2008	Triparty Pledge 2298476	CBONDCNV	985577AA3
DXD	DTC	9/19/2008	Triparty Pledge 2417997	ETF	74347R867
SRS	DTC	9/19/2008	Triparty Pledge 2463410	ETF	74347R552
S	DTC	9/19/2008	Triparty Pledge 12862	COMMON	852061100
FDO	DTC	9/19/2008	Triparty Pledge 6369	COMMON	307000109
AUO	DTC	9/19/2008	Triparty Pledge 1656096	ADR	2255107
AOC	DTC	9/19/2008	Triparty Pledge 5537	COMMON	37389103
BKS	DTC	9/19/2008	Triparty Pledge 10896	COMMON	67774109
	DTC	9/19/2008	Triparty Pledge 2511757	CBONDCNV	86800CAC8
GSK	DTC	9/19/2008	Triparty Pledge 11867	ADR	37733W105
EXM	DTC	9/19/2008	Triparty Pledge 212	COMMON	V3267N107
MSFT	DTC	9/19/2008	Triparty Pledge 6	COMMON	594918104
OMEX	DTC	9/19/2008	Triparty Pledge 23705	COMMON	676118102
MAS	DTC	9/19/2008	Triparty Pledge 7142	COMMON	574599106
COV	DTC	9/19/2008	Triparty Pledge 2491194	COMMON	G2552X108
	DTC	9/19/2008	Triparty Pledge 2405708	CBONDCNV	909440AH2
KIM	DTC	9/19/2008	Triparty Pledge 11989	REIT	49446R109
OVTI	DTC	9/19/2008	Triparty Pledge 531164	COMMON	682128103
KGC	DTC	9/19/2008	Triparty Pledge 2294396	COMMON	496902404
GMCR	DTC	9/19/2008	Triparty Pledge 187121	COMMON	393122106
PCG	DTC	9/19/2008	Triparty Pledge 8181	COMMON	69331C108
AGN	DTC	9/19/2008	Triparty Pledge 6281	COMMON	18490102
ABFS	DTC	9/19/2008	Triparty Pledge 16066	COMMON	40790107

BPOP	DTC	9/19/2008	Triparty Pledge 12213	COMMON	733174106
ELN	DTC	9/19/2008	Triparty Pledge 5103	ADR	284131208
PCH	DTC	9/19/2008	Triparty Pledge 2382330	REIT	737630103
AEE	DTC	9/19/2008	Triparty Pledge 4226	COMMON	23608102
APEI	DTC	9/19/2008	Triparty Pledge 2523593	COMMON	02913V103
NCX	DTC	9/19/2008	Triparty Pledge 17588	COMMON	66977W109
	DTC	9/19/2008	Triparty Pledge 1663007	CBOND	852060AT9
NHWK	DTC	9/19/2008	Triparty Pledge 2383352	COMMON	65411N105
ECA	DTC	9/19/2008	Triparty Pledge 1499617	COMMON	292505104
DLLR	DTC	9/19/2008	Triparty Pledge 2259862	COMMON	256664103
GCI	DTC	9/19/2008	Triparty Pledge 3472	COMMON	364730101
	DTC	9/19/2008	Triparty Pledge 2489956	CBONDCNV	651824AB0
USB	DTC	9/19/2008	Triparty Pledge 801248	COMMON	902973304
ALO	DTC	9/19/2008	Triparty Pledge 4154	COMMON	20813101
	DTC	9/19/2008	Triparty Pledge 2548186	CBONDCNV	13199ADD0
UTX	DTC	9/19/2008	Triparty Pledge 12831	COMMON	913017109
GME	DTC	9/19/2008	Triparty Pledge 2354669	COMMON	36467W109
SYMC	DTC	9/19/2008	Triparty Pledge 9674	COMMON	871503108
BBBY	DTC	9/19/2008	Triparty Pledge 5037	COMMON	75896100
IMOS	DTC	9/19/2008	Triparty Pledge 1448072	COMMON	G2110R106
	DTC	9/19/2008	Triparty Pledge 2323182	USTRES	912828DV9
SAP	DTC	9/19/2008	Triparty Pledge 5296	ADR	803054204
STSI	DTC	9/19/2008	Triparty Pledge 13657	COMMON	85517P101
MNST	DTC	9/19/2008	Triparty Pledge 2020574	COMMON	611742107
WOOF	DTC	9/19/2008	Triparty Pledge 1339244	COMMON	918194101
BBBB	DTC	9/19/2008	Triparty Pledge 2239117	COMMON	91935502
PDLI	DTC	9/19/2008	Triparty Pledge 2376603	COMMON	69329Y104
MAKO	DTC	9/19/2008	Triparty Pledge 2555202	COMMON	560879108
WU	DTC	9/19/2008	Triparty Pledge 2434091	COMMON	959802109
INFY	DTC	9/19/2008	Triparty Pledge 4123	ADR	456788108
WG	DTC	9/19/2008	Triparty Pledge 14182	COMMON	969199108
BEC	DTC	9/19/2008	Triparty Pledge 8158	COMMON	75811109
GPN	DTC	9/19/2008	Triparty Pledge 794737	COMMON	37940X102
FCN	DTC	9/19/2008	Triparty Pledge 77646	COMMON	302941109
PVTB	DTC	9/19/2008	Triparty Pledge 184597	COMMON	742962103
SCG	DTC	9/19/2008	Triparty Pledge 76447	COMMON	80589M102
MOT	DTC	9/19/2008	Triparty Pledge 2327816	COMMON	620076109
JWN	DTC	9/19/2008	Triparty Pledge 10227	COMMON	655664100
PSUN	DTC	9/19/2008	Triparty Pledge 10413	COMMON	694873100
PMCS	DTC	9/19/2008	Triparty Pledge 1333792	COMMON	69344F106
RKT	DTC	9/19/2008	Triparty Pledge 4887	COMMON	772739207
PRXL	DTC	9/19/2008	Triparty Pledge 10468	COMMON	699462107
	DTC	9/19/2008	Triparty Pledge 2524217	MUNI	649902MA8
	DTC	9/19/2008	Triparty Pledge 2543106	PREFERED	60505682
GHDX	DTC	9/19/2008	Triparty Pledge 2352884	COMMON	37244C101
ROST	DTC	9/19/2008	Triparty Pledge 5291	COMMON	778296103
	DTC	9/19/2008	Triparty Pledge 2310799	PREFERED	68214Q200
VSCI	DTC	9/19/2008	Triparty Pledge 12280	COMMON	927912105
NFS	DTC	9/19/2008	Triparty Pledge 10136	COMMON	638612101
FADV	DTC	9/19/2008	Triparty Pledge 2024671	COMMON	31845F100
XNPT	DTC	9/19/2008	Triparty Pledge 2327991	COMMON	98411C100
BTU	DTC	9/19/2008	Triparty Pledge 1019505	COMMON	704549104
LVS	DTC	9/19/2008	Triparty Pledge 2296123	COMMON	517834107
TSFG	DTC	9/19/2008	Triparty Pledge 186469	COMMON	837841105
LSTR	DTC	9/19/2008	Triparty Pledge 6016	COMMON	515098101
GNK	DTC	9/19/2008	Triparty Pledge 2341396	COMMON	Y2685T107
CNVR	DTC	9/19/2008	Triparty Pledge 717575	COMMON	211919105

LAMR	DTC	9/19/2008	Triparty Pledge 6014	COMMON	512815101
KEY	DTC	9/19/2008	Triparty Pledge 12055	COMMON	493267108
LXK	DTC	9/19/2008	Triparty Pledge 11991	COMMON	529771107
XLI	DTC	9/19/2008	Triparty Pledge 12845	ETF	81369Y704
EFA	DTC	9/19/2008	Triparty Pledge 1228798	ETF	464287465
AGU	DTC	9/19/2008	Triparty Pledge 16959	COMMON	8916108
POM	DTC	9/19/2008	Triparty Pledge 1671015	COMMON	713291102
MDU	DTC	9/19/2008	Triparty Pledge 9787	COMMON	552690109
UMPQ	DTC	9/19/2008	Triparty Pledge 1668989	COMMON	904214103
LSI	DTC	9/19/2008	Triparty Pledge 5195	COMMON	502161102
ENZ	DTC	9/19/2008	Triparty Pledge 5555	COMMON	294100102
UNP	DTC	9/19/2008	Triparty Pledge 5354	COMMON	907818108
BWLD	DTC	9/19/2008	Triparty Pledge 2043458	COMMON	119848109
ZION	DTC	9/19/2008	Triparty Pledge 5717	COMMON	989701107
INTC	DTC	9/19/2008	Triparty Pledge 11970	COMMON	458140100
XLF	DTC	9/19/2008	Triparty Pledge 5524	ETF	81369Y605
GNA	DTC	9/19/2008	Triparty Pledge 1864309	COMMON	37373P105
LWSN	DTC	9/19/2008	Triparty Pledge 2397834	COMMON	52078P102
CMA	DTC	9/19/2008	Triparty Pledge 2200	COMMON	200340107
QQQQ	DTC	9/19/2008	Triparty Pledge 2476620	ETF	73935A104
	DTC	9/19/2008	Triparty Pledge 2554205	MEDNOTE	52522L723
	DTC	9/19/2008	Triparty Pledge 2505752	MUNI	837227RN9
	DTC	9/19/2008	Triparty Pledge 2520184	MUNIFLT	74514LNL7
	DTC	9/19/2008	Triparty Pledge 2585231	MUNIFLT	73541LAA4
	DTC	9/19/2008	Triparty Pledge 2552758	CBOND	69349DAA4
	DTC	9/19/2008	Triparty Pledge 2020641	CBONDCNV	524908FN5
	DTC	9/19/2008	Triparty Pledge 2298667	CBOND	52517PYN5
ADBE	DTC	9/19/2008	Triparty Pledge 11524	COMMON	00724F101
VIV	DTC	9/19/2008	Triparty Pledge 2393627	ADR	92855S101
WL	DTC	9/19/2008	Triparty Pledge 10956	COMMON	971807102
HDY	DTC	9/19/2008	Triparty Pledge 18781	COMMON	448954107
GGB	DTC	9/19/2008	Triparty Pledge 11863	ADR	373737105
	DTC	9/19/2008	Triparty Pledge 1865492	CBOND	01975DAC4
	DTC	9/19/2008	Triparty Pledge 2307454	CBOND	21988KAN7
	DTC	9/19/2008	Triparty Pledge 2581286	CBONDCNV	823213AA1
	DTC	9/19/2008	Triparty Pledge 1865494	CBOND	07132XAU7
	DTC	9/19/2008	Triparty Pledge 1865498	CMO	314093AA3
	DTC	9/19/2008	Triparty Pledge 1865479	CMO	129609AB9
	DTC	9/19/2008	Triparty Pledge 2531036	PREFERED	759663206
THLD	DTC	9/19/2008	Triparty Pledge 2600910	COMMON	885807206
ROIA	DTC	9/19/2008	Triparty Pledge 8773	COMMON	75040P108
	DTC	9/19/2008	Triparty Pledge 2361530	CBONDCNV	55375VAB8
LUMCE	DTC	9/19/2008	Triparty Pledge 2046696	REIT	550278303
MIVI	DTC	9/19/2008	Triparty Pledge 2588097	COMMON	55306V205
IFLI	DTC	9/19/2008	Triparty Pledge 2449915	COMMON	45951A101
	DTC	9/19/2008	Triparty Pledge 2350215	CBOND	571748AP7
	DTC	9/19/2008	Triparty Pledge 2389377	CBOND	92857WAM2
XNL	DTC	9/19/2008	Triparty Pledge 2315059	COMMON	98420A103
IVNYY	DTC	9/19/2008	Triparty Pledge 2424786	ADR	461204208
	DTC	9/19/2008	Triparty Pledge 2447273	CBOND	852061AD2
	DTC	9/19/2008	Triparty Pledge 2432353	CBOND	032511AX5
IMH	DTC	9/19/2008	Triparty Pledge 23269	REIT	45254P102
NEXM	DTC	9/19/2008	Triparty Pledge 15443	COMMON	652903105
DMLP	DTC	9/19/2008	Triparty Pledge 1963122	MLP	25820R105
	DTC	9/19/2008	Triparty Pledge 2324961	CBOND	338032AZ8
MGT	DTC	9/19/2008	Triparty Pledge 2459086	COMMON	55302P103
ICE	DTC	9/19/2008	Triparty Pledge 2361533	COMMON	45865V100

GTOP	DTC	9/19/2008	Triparty Pledge 2041261	COMMON	37229P507
	DTC	9/19/2008	Triparty Pledge 2356733	MEDNOTE	52517PC66
SNSS	DTC	9/19/2008	Triparty Pledge 2352494	COMMON	867328502
	DTC	9/19/2008	Triparty Pledge 854946	CBOND	78387GAD5
QADI	DTC	9/19/2008	Triparty Pledge 20095	COMMON	74727D108
	DTC	9/19/2008	Triparty Pledge 2041711	CBOND	780097AN1
	DTC	9/19/2008	Triparty Pledge 3937	CBOND	441812GD0
	DTC	9/19/2008	Triparty Pledge 4780	CBOND	590188JP4
CAAS	DTC	9/19/2008	Triparty Pledge 2042560	COMMON	16936R105
DPHIQ	DTC	9/19/2008	Triparty Pledge 10931	COMMON	247126105
	DTC	9/19/2008	Triparty Pledge 2406954	CBOND	554068AB2
CHC	DTC	9/19/2008	Triparty Pledge 2474476	MLP	15188T108
FNDT	DTC	9/19/2008	Triparty Pledge 6210	COMMON	M47095100
MSPD	DTC	9/19/2008	Triparty Pledge 2588619	COMMON	602682205
PMII	DTC	9/19/2008	Triparty Pledge 2520528	COMMON	739299105
CCOW	DTC	9/19/2008	Triparty Pledge 2356208	COMMON	140065202
	DTC	9/19/2008	Triparty Pledge 2390515	MEDNOTE	37042GW28
CRESY	DTC	9/19/2008	Triparty Pledge 24067	ADR	226406106
	DTC	9/19/2008	Triparty Pledge 2026103	CBOND	984121BL6
HDLM	DTC	9/19/2008	Triparty Pledge 4700	COMMON	410252100
ODC	DTC	9/19/2008	Triparty Pledge 852523	COMMON	677864100
DWRI	DTC	9/19/2008	Triparty Pledge 2241779	COMMON	250557105
LXP	DTC	9/19/2008	Triparty Pledge 6845	REIT	529043101
ATBIF	DTC	9/19/2008	Triparty Pledge 2491479	COMMON	04963Y102
VG	DTC	9/19/2008	Triparty Pledge 2405292	COMMON	92886T201
MHJ	DTC	9/19/2008	Triparty Pledge 22213	COMMON	561651209
	DTC	9/19/2008	Triparty Pledge 2578283	MEDNOTE	5252M0FX0
GIVN	DTC	9/19/2008	Triparty Pledge 1284857	COMMON	M52020100
ARGL	DTC	9/19/2008	Triparty Pledge 2411575	COMMON	40311102
CWST	DTC	9/19/2008	Triparty Pledge 5890	COMMON	147448104
	DTC	9/19/2008	Triparty Pledge 2416499	CBOND	28251TAQ6
	DTC	9/19/2008	Triparty Pledge 650952	CBOND	688407AA3
EWT	DTC	9/19/2008	Triparty Pledge 538364	ETF	464286731
	DTC	9/19/2008	Triparty Pledge 2424024	CBOND	60467XAC1
	DTC	9/19/2008	Triparty Pledge 2459782	CBOND CNV	22282EAA0
CNST	DTC	9/19/2008	Triparty Pledge 1868230	COMMON	21036U107
AOB	DTC	9/19/2008	Triparty Pledge 1444453	COMMON	28731107
IVN	DTC	9/19/2008	Triparty Pledge 2023390	COMMON	46579N103
IXN	DTC	9/19/2008	Triparty Pledge 1388240	ETF	464287291
TU	DTC	9/19/2008	Triparty Pledge 1670999	COMMON	87971M202
BGH	DTC	9/19/2008	Triparty Pledge 2424467	MLP	118167105
BCE	DTC	9/19/2008	Triparty Pledge 2416950	COMMON	05534B760
AUY	DTC	9/19/2008	Triparty Pledge 2043243	COMMON	98462Y100
PWE	DTC	9/19/2008	Triparty Pledge 2330654	UNTWOCMP	707885109
	DTC	9/19/2008	Triparty Pledge 2020489	CBOND	530718AC9
ALTI	DTC	9/19/2008	Triparty Pledge 1668342	COMMON	21373105
	DTC	9/19/2008	Triparty Pledge 2495336	CBOND	13874TAA0
	DTC	9/19/2008	Triparty Pledge 2224742	CBOND	883435AF6
ITB	DTC	9/19/2008	Triparty Pledge 2401518	ETF	464288752
	DTC	9/19/2008	Triparty Pledge 18026	CBOND	001765AU0
	DTC	9/19/2008	Triparty Pledge 794175	CBOND	013104AJ3
	DTC	9/19/2008	Triparty Pledge 2379687	CBOND	23330XAH3
TAM	DTC	9/19/2008	Triparty Pledge 2389265	ADR	87484D103
BNPQY	DTC	9/19/2008	Triparty Pledge 796327	ADR	05565A202
RUK	DTC	9/19/2008	Triparty Pledge 2547095	ADR	758205207
	DTC	9/19/2008	Triparty Pledge 2489494	CBOND	800907AN7
	DTC	9/19/2008	Triparty Pledge 2504768	CBOND	053505AA1

	DTC	9/19/2008	Triparty Pledge 2337961	CBOND	52517PA35
FBP	DTC	9/19/2008	Triparty Pledge 5946	COMMON	318672102
	DTC	9/19/2008	Triparty Pledge 2103365	CBOND	532776AJ0
	DTC	9/19/2008	Triparty Pledge 2548284	CBONDCNV	13199ADC2
CQP	DTC	9/19/2008	Triparty Pledge 2471692	MLP	16411Q101
SID	DTC	9/19/2008	Triparty Pledge 17455	ADR	20440W105
	DTC	9/19/2008	Triparty Pledge 1333447	CBOND	706451AB7
	DTC	9/19/2008	Triparty Pledge 2582767	CBOND	76114EAF9
KR	DTC	9/19/2008	Triparty Pledge 10979	COMMON	501044101
PRAA	DTC	9/19/2008	Triparty Pledge 1867284	COMMON	73640Q105
CBS	DTC	9/19/2008	Triparty Pledge 2367447	COMMON	124857202
JOSB	DTC	9/19/2008	Triparty Pledge 538614	COMMON	480838101
CVG	DTC	9/19/2008	Triparty Pledge 5547	COMMON	212485106
USO	DTC	9/19/2008	Triparty Pledge 2393888	ETF	91232N108
	DTC	9/19/2008	Triparty Pledge 2026172	CBOND	103304BB6
WM	DTC	9/19/2008	Triparty Pledge 10940	COMMON	939322103
BBY	DTC	9/19/2008	Triparty Pledge 1469	COMMON	86516101
	DTC	9/19/2008	Triparty Pledge 2427110	CBONDCNV	26884AAV5
	DTC	9/19/2008	Triparty Pledge 2214453	CBOND	161175AA2
HTE	DTC	9/19/2008	Triparty Pledge 1888614	COMMON	41752X101
	DTC	9/19/2008	Triparty Pledge 2294497	CBONDCNV	126349AB5
	DTC	9/19/2008	Triparty Pledge 2044872	CBONDCNV	502161AJ1
	DTC	9/19/2008	Triparty Pledge 2467264	CBONDCNV	628530AG2
RDS/A	DTC	9/19/2008	Triparty Pledge 2340668	ADR	780259206
SGMS	DTC	9/19/2008	Triparty Pledge 968923	COMMON	80874P109
	DTC	9/19/2008	Triparty Pledge 2486831	PREFERED	370442691
BWTR	DTC	9/19/2008	Triparty Pledge 2402738	COMMON	07011T306
DPL	DTC	9/19/2008	Triparty Pledge 11756	COMMON	233293109
INCY	DTC	9/19/2008	Triparty Pledge 5170	COMMON	45337C102
NNJ	DTC	9/19/2008	Triparty Pledge 7999	CEF	67101N106
SPH	DTC	9/19/2008	Triparty Pledge 9588	MLP	864482104
	DTC	9/19/2008	Triparty Pledge 10668	COMMON	969455104
FNVG	DTC	9/19/2008	Triparty Pledge 11064	COMMON	317928109
AIB	DTC	9/19/2008	Triparty Pledge 11532	ADR	19228402
BCRX	DTC	9/19/2008	Triparty Pledge 15330	COMMON	09058V103
EROX	DTC	9/19/2008	Triparty Pledge 23582	COMMON	44485Q203
SPAN	DTC	9/19/2008	Triparty Pledge 183156	COMMON	846396109
CASB	DTC	9/19/2008	Triparty Pledge 187426	COMMON	147272108
IBB	DTC	9/19/2008	Triparty Pledge 795895	ETF	464287556
TSM	DTC	9/19/2008	Triparty Pledge 5327	ADR	874039100
STBUY	DTC	9/19/2008	Triparty Pledge 910867	ADR	865625206
EFA	DTC	9/19/2008	Triparty Pledge 1228798	ETF	464287465
LSR	DTC	9/19/2008	Triparty Pledge 1390367	COMMON	532169109
WFBC	DTC	9/19/2008	Triparty Pledge 1498126	COMMON	97111W101
WYE	DTC	9/19/2008	Triparty Pledge 1489769	COMMON	983024100
NEST	DTC	9/19/2008	Triparty Pledge 2019871	COMMON	641074505
	DTC	9/19/2008	Triparty Pledge 2020039	PREFERED	55185201
	DTC	9/19/2008	Triparty Pledge 2023795	PREFERED	37023306
VUG	DTC	9/19/2008	Triparty Pledge 2051113	ETF	922908736
RSF	DTC	9/19/2008	Triparty Pledge 2214422	CEF	74963H102
PCYO	DTC	9/19/2008	Triparty Pledge 2215609	COMMON	746228303
STON	DTC	9/19/2008	Triparty Pledge 2264486	MLP	86183Q100
NXTM	DTC	9/19/2008	Triparty Pledge 2358238	COMMON	67072V103
INWK	DTC	9/19/2008	Triparty Pledge 2414952	COMMON	45773Y105
VOD	DTC	9/19/2008	Triparty Pledge 2422995	ADR	92857W209
UWBK	DTC	9/19/2008	Triparty Pledge 2430115	COMMON	913201109
MHD	DTC	9/19/2008	Triparty Pledge 2437665	CEF	09253N104

ATN	DTC	9/19/2008	Triparty Pledge 2452435	COMMON	49303100
TWM	DTC	9/19/2008	Triparty Pledge 2459959	ETF	74347R834
HCD	DTC	9/19/2008	Triparty Pledge 2465323	COMMON	430067108
UYG	DTC	9/19/2008	Triparty Pledge 2495447	ETF	74347R743
	DTC	9/19/2008	Triparty Pledge 2528454	PREFERED	313400624
EZCH	DTC	9/19/2008	Triparty Pledge 2597549	COMMON	M4146Y108
	DTC	9/19/2008	Triparty Pledge 2602533	CEF	454990599



Description	Qty	R/D flag	\$ MktVal
CANARGO ENERGY CORP	1,282 D		211.53
FEDERAL REALTY INVS TRUST	5,800 D		512,546.00
USEC INC 3% 10/01/14 CV	4,000 D		2,840.07
DARTMOUTH BANCORP INC	9,369 D		0.94
LANESBOROUGH CORPORATION NEW	49,972 D		-
LAWRENCE INSURANCE GROUP INC	67,900 D		-
NEW AMERICA HIGH INCOME FUND	894 D		1,144.32
KLH COMPUTERS INC	250 D		-
CROWN AMERICAS LLC / CROWN AMERICAS CAP	250,000 D		256,619.75
CA PUB WKS-B-TEALE DA	210,000 D		220,403.40
INTL BUSINESS MACHINES CORP	275,301 D		32,719,523.85
CO HSG MFH CL I-B2	23,480,000 D		23,480,000.00
DELTA AIR LINES INC	1,275,892 D		12,337,875.64
IMPERIAL OIL LTD	340,225 D		15,330,538.50
UT SFM-VAR-G2-CL I	11,970,000 D		11,970,000.00
JPMORGAN CHASE BANK NA 10% 12/05/22 CD VAI	11,750,000 D		12,101,325.00
LAS VEGAS VY WTR-B	10,000,000 D		10,000,000.00
QANTAS AIRWAYS LTD 6.05% 04/15/16 144A	8,000,000 D		7,382,623.44
DOUBLE OAK CAPITAL TRUST SECURITIES 4.488%	7,600,000 D		7,600,000.00
JPMORGAN CHASE BANK NA 12/07/22 CD VAR	15,280,000 D		15,898,840.00
OCCIDENTAL PETROLEUM CORP	94,454 D		7,603,547.00
SAN ANTONIO ELEC FLTR	6,670,000 D		6,670,000.00
FORD MOTOR CREDIT CO LLC 7% 10/01/13	9,229,000 D		6,713,839.09
VA CLG-B-21ST CENTURY	6,520,000 D		6,520,000.00
JPMORGAN CHASE BANK NA 8% 05/15/17 CD VAR	6,340,000 D		6,284,208.00
PRIMUS FINANCIAL PRODUCTS LLC 5.438% 12/19/10	7,700,000 D		7,700,000.00
ATHILON CAPITAL CORP 4.237% 02/03/45 144A B A	7,400,000 D		5,705,326.00
RIVERMONT INC 2006-1 5.188% 12/26/50 144A 144B	5,800,000 D		5,800,000.00
SVENSK EXPORTKREDIT AB 0% 12/18/08 bskt	5,050,000 D		5,220,690.00
HARTFORD LIFE INSURANCE CO 0% 07/09/15	5,000,000 D		5,030,000.00
TX ST-VETS HSG-II-C1	4,175,000 D		4,174,666.00
DOUBLE OAK CAPITAL TRUST SECURITIES 4.486%	4,500,000 D		4,500,000.00
INC MONEY MARKET SECURITIES 4.489% 02/28/36	4,500,000 D		4,500,000.00
BALLANTYNE RE PLC 4.497% 05/02/36 144A 1A AU	6,200,000 D		6,200,000.00
SMITH & WESSON HOLDING CORP 4% 12/15/26 C1	5,500,000 D		5,067,331.50
DIAMOND OFFSHORE DRILLING	44,928 D		5,053,950.72
BNP PARIBAS 7% 07/15/13 MTN VAR	3,850,000 D		3,850,000.00
DOUBLE OAK CAPITAL TRUST SECURITIES 5.188%	4,100,900 D		4,100,900.00
TN HSG-AMT-2A-HMOWNRS	4,350,000 D		4,349,043.00
BALLANTYNE RE PLC 4.472% 05/02/36 144A 1A AU	4,500,000 D		4,500,000.00
INVICTA CAPITAL LLC 5.35% 12/15/36 144A 144* AL	3,500,000 D		3,500,000.00
ISHARES RUSSELL 2000 GROWTH	40,876 D		3,192,006.84
KBC INTERNATIONALE FINANCIERINGSMAATSCH	3,000,000 D		2,966,100.00
LONG ISLAND POWER AUTH SAVRS	2,925,000 D		2,925,000.00
NJ MFH SER F	2,885,000 D		3,221,852.60
LEHMAN BROTHERS HOLDINGS INC 0% 05/29/12 L	3,500,000 D		490,000.00
VF CORP	34,529 D		2,841,391.41
NJ MFH SER F	2,635,000 D		2,674,103.40
INVICTA CAPITAL LLC 6.47% 12/15/36 144A 144* AL	3,000,000 D		3,000,000.00
HARRAHS OPERATING CO INC 10.75% 02/01/18 14	5,000,000 D		2,545,175.00
POTOMAC TRUST CAPITAL I 4.47% 01/21/25 144A 144B	2,750,000 D		2,750,000.00
JPMORGAN CHASE BANK NA 0% 03/19/09 Cd	2,500,000 D		2,530,810.00
INC MONEY MARKET SECURITIES 5.188% 12/31/36	2,500,000 D		2,500,000.00
INC MONEY MARKET SECURITIES 4.497% 02/28/36	2,500,000 D		2,500,000.00
SWISS RE CAPIT 6.854% PERP 144A VAR SWISS R	2,623,678 D		2,135,843.99
LINCOLN NATIONAL CORP	42,289 D		2,321,666.10

ATHILON CAPITAL CORP 4.247% 01/30/45 144A AU	2,800,000 D	2,158,772.00
KY HSG-AMT-D	2,070,000 D	2,066,957.10
NC HFA HM OWNERSHP-16A	1,990,000 D	1,990,597.00
RIVERMONT INC 2006-1 4.488% 12/26/50 144A 144	2,100,000 D	2,100,000.00
LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09	232,680 D	19,149.56
BALLANTYNE RE PLC 4.488% 05/02/36 144A 1A AU	2,500,000 D	2,500,000.00
ISHARES RUSSELL 1000 INDEX	28,108 D	1,928,770.96
SE TX HSG-B-MTG-BKD S	2,025,809 D	2,073,192.67
LEHMAN BROTHERS HOLDINGS INC 0% 07/31/09	192,329 D	17,732.73
DISTRICT COLUMBIA REV	1,750,000 D	1,750,000.00
REINSURANCE GROUP OF AMERI-A	34,579 D	1,832,687.00
LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10	243,960 D	16,052.57
BNP PARIBAS 0% 04/29/10 BSKT	1,530,000 D	1,453,806.00
SE TX HFC MTG BKD-B	1,487,831 D	1,531,989.82
TYSON FOODS INC 3.25% 10/15/13 CV	1,305,000 D	1,334,819.25
LEHMAN BROTHERS HOLDINGS INC 0% 04/30/10	198,363 D	13,270.48
LEHMAN BROTHERS HOLDINGS INC 0% 08/31/12	248,875 D	13,215.26
INC MONEY MARKET SECURITIES 4.469% 08/03/3	1,424,100 D	1,424,100.00
NYC ADJ-SUBSER B-3	1,275,000 D	1,275,000.00
JPMORGAN CHASE & CO 7.5% 02/08/23 MTN VAR	1,250,000 D	1,250,000.00
BALLANTYNE RE PLC 4.486% 05/02/36 144A 1A AU	1,600,000 D	1,600,000.00
LEHMAN BROTHERS HOLDINGS INC 8% 05/19/23	4,800,000 D	1,230,931.20
FPL GROUP INC	9,078 D	508,095.66
BEAR STEARNS COS INC/THE 5.7% 11/15/14	500,000 D	485,867.50
GRAND CENTRAL CAPITAL TRUST 4.488% PERP F	26 D	468,000.00
INC MONEY MARKET SECURITIES 4.472% 02/28/3	500,000 D	500,000.00
FISHER SCIENTIFIC INTERNATIONAL INC 6.125% C	460,000 D	457,265.14
CA HFA-VAR-MFH iii-A	450,000 D	450,000.00
NUVEEN PENNSYLVANIA PREMIUM INCOME MUN	18 D	445,500.00
WILLIAMS COS INC	17,572 D	472,335.36
LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09	55,078 D	4,290.58
PRIMUS FINANCIAL PRODUCTS LLC 3.988% 07/21/	500,000 D	500,000.00
LEHMAN BROTHERS HOLDINGS INC 0% 05/05/09	475,000 D	66,500.00
LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09	61,100 D	4,209.79
ADVANCED MEDICAL OPTICS INC 2.5% 07/15/24 C	455,970 D	420,620.93
WAXAHACHIE ISD CAB-PR	1,000,000 D	402,260.00
LEHMAN BROTHERS HOLDINGS INC 0% 03/31/09	55,300 D	3,909.71
AMERICAN INTERNATIONAL GROUP INC 5.85% 01	950,000 D	484,571.25
PRINCE GEORGES-REF-B	375,000 D	381,198.75
MAUI CNTY-SER A	350,000 D	375,823.00
LEHMAN BROTHERS HOLDINGS INC 24.4% 04/20/C	400,000 D	56,000.00
LEHMAN BROTHERS HOLDINGS INC 0% 05/06/09	45,283 D	3,590.94
KANSAS CITY SPL FACS	355,000 D	350,030.00
INFOSPACE INC	31,193 D	361,838.80
WACHOVIA BANK NA 5.6% 03/15/16	500,000 D	327,668.50
LKQ CORP	18,219 D	322,294.11
UNIV ATHLETIC ASSN	325,000 D	325,000.00
LEHMAN BROTHERS HOLDINGS INC 0% 09/19/08	51,296 D	3,185.48
UPPER OCCOQUAN SWR-RF	300,000 D	309,717.00
MARYLAND	300,000 D	304,623.00
MD ST TRN	300,000 D	302,580.00
WORLD ACCEPTANCE CORP	2,858 D	114,520.06
LAREDO ISD REF	100,000 D	109,810.00
CHICAGO BOE SCH-MBIA	100,000 D	110,203.00
TEXAS ST TRANS COMMN	100,000 D	110,275.00
NJ TRANSN-SER A	280,000 D	297,665.20
NY URB DEV-A-MBIA-INC	100,000 D	108,454.00

LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09	31,610 D	2,949.21
IL ST	100,000 D	108,038.00
LEHMAN BROTHERS HOLDINGS INC 0% 11/15/09	300,000 D	287,100.00
CLEMSON UNIV	100,000 D	107,278.00
RI CLEAN WTR-A-POOLED	100,000 D	107,061.00
GSR MORTGAGE LOAN TRUST 6% 01/25/27 10F	295,000 D	288,961.35
IRSA INVERSIONES Y REPRESENTACIONES SA 8.	150,000 D	103,629.15
CAMPBELL BRD LSE	100,000 D	105,649.00
HONOLULU WSTWTR 2ND-A	100,000 D	105,981.00
NY CITY TRANS-C-TAX	100,000 D	104,325.00
COOK CNTY-REF-SER D	100,000 D	105,040.00
POTOMAC TRUST CAPITAL I 4.748% 01/14/25 144A	300,000 D	300,000.00
SVENSK EXPORTKREDIT AB 0% 08/09/10 BSKT	110,000 D	110,000.00
CA ST WTR-UNREF-X	100,000 D	104,479.00
PALOMAR ETC HLTH-REF	100,000 D	102,695.00
LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 F	30,050 D	2,761.60
NJ TRN-A-TRN SYS	100,000 D	102,324.00
TOMKINS PLC-SPONSORED ADR	9,103 D	115,335.01
BRISTOL-MYERS SQUIBB CO	13,195 D	277,095.00
ROGERS COMMUNICATIONS INC 9.625% 05/01/11	250,000 D	281,312.26
TYCO INTERNATIONAL GROUP SA 6% 11/15/13	275,000 D	277,351.45
BRAZILIAN GOVERNMENT INTERNATIONAL BOND	77,500 D	102,656.04
IL TOLL HWY	250,000 D	279,105.00
LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 M	34,468 D	2,733.31
IL ST-FIRST SER	250,000 D	272,065.00
SUMMIT	100,000 D	100,280.00
MIAMI-DADE CNTY EXPWY	250,000 D	270,192.50
MERCER IMPT-SD PJ	100,000 D	101,017.00
OH ST-II-A-HGR ED CAP	250,000 D	264,725.00
LOS ANGELES CTY MET TNS AUTH SAVRS	100,000 D	100,000.00
LEHMAN BROTHERS HOLDINGS INC 10% 03/13/23	1,052,000 D	878,693.52
NYC GENERAL OBLIGATION BONDS, FISCAL 2008	100,000 D	100,000.00
CITY OF REDDING	100,000 D	100,000.00
TX ADJ-REF-TXB-FD I	100,000 D	100,000.00
CHICAGO SFM-SER A	260,000 D	260,000.00
KERR-MCGEE CORP 6.875% 09/15/11	250,000 D	257,729.77
STRATFORD	95,000 D	99,666.40
LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 I	28,620 D	2,575.80
REYNOLDS AMERICAN INC 7.25% 06/01/13	250,000 D	261,114.37
BLACKROCK FLOAT RT INCOME ST	8,064 D	109,186.56
WILLIAMS COS INC 8.125% 03/15/12	250,000 D	252,669.25
CARROLLTON FMRS ISD	250,000 D	254,200.00
DEL MONTE CORP 8.625% 12/15/12	250,000 D	258,070.25
M&I BANK FSB/LAS VEGAS NV 5% 10/28/13 CD	95,000 D	95,189.62
GEORGIA-PACIFIC LLC 8.125% 05/15/11	250,000 D	254,440.00
EOP OPERATING LP 6.8% 01/15/09	250,000 D	251,858.83
L-3 COMMUNICATIONS CORP 7.625% 06/15/12	250,000 D	258,674.50
SUPERIOR WELL SERVICES INC	3,455 D	102,337.10
PRINCE GEORGES COP-RF	250,000 D	252,122.50
BALL CORP 6.875% 12/15/12	250,000 D	256,940.00
CSC HOLDINGS INC 7.625% 04/01/11 B	250,000 D	258,843.00
CELESTICA INC 7.875% 07/01/11	250,000 D	252,336.00
LEHMAN BROTHERS HOLDINGS INC 8.25% 01/30/2	1,000,000 D	992,500.00
PA TPK COMMN	80,000 D	87,160.80
QWEST CORP 7.875% 09/01/11	250,000 D	250,929.75
ASSOCIATES CORP OF NORTH AMERICA 6.25% 1	250,000 D	247,500.00
NALCO CO 7.75% 11/15/11	250,000 D	260,369.75

OWENS BROCKWAY GLASS CONTAINER INC 6.75%	250,000 D	253,765.75
MORGAN STANLEY 5.05% 01/21/11	90,000 D	65,519.64
LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 E	10,000 D	836.00
BOMBARDIER INC 6.75% 05/01/12 144A	250,000 D	251,422.00
DADE SPL OBG RF CAB-B	700,000 D	247,296.00
JP MORGAN CHASE CAPITAL XVIII 6.95% 08/17/36	100,000 D	78,814.50
CHESAPEAKE ENERGY CORP 7.5% 09/15/13	250,000 D	246,406.25
ALLIED WASTE NORTH AMERICA INC 5.75% 02/15/	250,000 D	247,737.24
ECHOSTAR DBS CORP 6.375% 10/01/11	250,000 D	251,143.25
INTERNATIONAL LEASE FINANCE CORP 5% 04/15/	105,000 D	82,008.05
ROYAL CARIBBEAN CRUISES LTD 8.75% 02/02/11	250,000 D	235,000.00
CORRECTIONS CORP OF AMERICA 6.25% 03/15/11	250,000 D	244,505.25
JC PENNEY CORP INC 8% 03/01/10	250,000 D	245,187.06
LEHMAN BROTHERS HOLDINGS INC 15.73% 04/21/	325,000 D	325,000.00
GRAPHIC PACKAGING INTERNATIONAL INC 8.5% 1	250,000 D	246,323.00
HOUSTON-REF-PUB IMP-F	75,000 D	82,218.75
LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 E	38,100 D	2,434.59
PEABODY ENERGY CORP 6.875% 03/15/13 B	250,000 D	245,143.25
W SACRAMENTO TAX-14	90,000 D	85,170.60
DAVITA INC 6.625% 03/15/13	250,000 D	242,638.00
BROWNSVILLE UTL SYS-A	75,000 D	81,843.75
STARWOOD HOTELS & RESORTS WORLDWIDE IN	250,000 D	247,492.25
NY URB DEV TBLE COLUM	85,000 D	79,520.05
FRONTIER OIL CORP 6.625% 10/01/11	250,000 D	249,558.25
GENERAL ELECTRIC CAPITAL CORP 1.92% 10/01/1	246,600 D	241,719.79
W PATTERSON FING-1-1A	80,000 D	77,556.00
MEDIACOM LLC / MEDIACOM CAPITAL CORP 9.5%	250,000 D	242,906.25
EDISON MISSION ENERGY 7.5% 06/15/13	250,000 D	242,343.75
TX WTR ST REVOLV-SR-A	75,000 D	78,745.50
FRONTIER COMMUNICATIONS CORP 6.25% 01/15/	250,000 D	238,984.50
TUMWATER OFFC PPTYS	75,000 D	79,707.75
UNIV CA-UNREF-UCLA-A	75,000 D	79,769.25
FLEXTRONICS INTERNATIONAL LTD 6.5% 05/15/13	250,000 D	239,280.55
TYCO ELECTRONICS LTD	8,803 D	265,410.45
LEHMAN BROTHERS HOLDINGS INC 0% 05/28/10 E	10,500 D	781.20
OMNICARE INC 6.875% 12/15/15	250,000 D	238,190.00
LEHMAN BROTHERS HOLDINGS INC 0% 02/20/09 >	100,000 D	14,000.00
MURRIETA FACS-#1-SPRI	90,000 D	76,500.00
MI MUN BD-A-LOC GOVT	75,000 D	77,371.50
RESIDENTIAL FUNDING MORTGAGE SECURITIES	90,000 D	76,336.10
MINNEHAHA-CTFS-LTD TA	75,000 D	79,236.75
BANCO DE GALICIA Y BUENOS AIRES 11% 01/01/1	100,000 D	75,694.88
WELLS FARGO MORTGAGE BACKED SECURITIES	75,000 D	71,548.61
TELE NORTE LESTE PARTICIPACOES SA 8% 12/11	70,000 D	71,225.00
LIVERMORE TAX #99-1	75,000 D	72,096.00
CMS ENERGY CORP 6.3% 02/01/12	250,000 D	232,056.25
HOST HOTELS & RESORTS LP 7.125% 11/01/13	250,000 D	241,778.75
NORTHERN VALLEY HSD	70,000 D	70,700.70
DYNEGY HOLDINGS INC 8.375% 05/01/16	250,000 D	237,968.00
MARKET VECTORS GLOBAL ALT	1,650 D	76,428.00
CNOOC LTD-ADR	640 D	82,617.60
SCHERING-PLOUGH CORP 6% 09/15/17	69,591 D	67,869.17
GSR MORTGAGE LOAN TRUST 5.5% 09/25/19 2F	70,000 D	69,899.20
BBVA BANCO FRANCES SA-ADR	16,320 D	84,374.40
SMITHFIELD FOODS INC 7.75% 05/15/13 B	250,000 D	234,119.75
LEHMAN BROTHERS HOLDINGS INC	4,363,465 D	938,144.98
NYC PREREF-SER B	62,800 D	67,327.25

GENERAL ELECTRIC CAPITAL CORP 1.7617% 02/0	225,000 D	223,915.50
NOVA CHEMICALS CORP 6.5% 01/15/12	250,000 D	232,843.75
INERGY LP/INERGY FINANCE CORP 6.875% 12/15/	250,000 D	225,690.00
CINCINNATI BELL INC 7% 02/15/15	250,000 D	227,453.30
SANMINA-SCI CORP 6.75% 03/01/13	250,000 D	230,797.00
TIDEWATER INC	3,671 D	229,107.11
UNISYS CORP 8% 10/15/12	250,000 D	223,500.00
NJ TRN PREREF-D	200,000 D	223,172.00
ENCORE ACQUISITION CO 6% 07/15/15	250,000 D	207,625.00
IDENIX PHARMACEUTICALS INC	7,706 D	65,038.64
CITIGROUP INC 8.5% PERP PFD F	4,000 D	70,400.00
GMAC LLC 5.5% 06/15/09 SMN1	250,000 D	222,947.99
LEHMAN BROTHERS HOLDINGS INC 0% 03/28/13 E	35,120 D	2,124.76
NATIONAL GRID PLC-SP ADR	923 D	61,351.81
SWISSCOM AG-SPONSORED ADR	2,042 D	67,108.29
BRYANT SD #23 REF	50,000 D	50,186.50
CAPSTONE TURBINE CORP	37,404 D	56,854.08
EAST LYME-UNREF	200,000 D	213,694.00
TWENTY-FIFTH AVE STD	200,000 D	213,582.00
LEHMAN BROTHERS HOLDINGS INC 0% 02/26/10 E	30,100 D	2,122.05
KENSEY NASH CORP	1,881 D	62,242.29
LEHMAN BROTHERS COMMERCIAL BANK 10% 08/	200,000 D	198,780.00
DAI NIPPON PRINT-SPON ADR	4,565 D	59,938.45
MINNESOTA	200,000 D	212,436.00
NYS THRUWAY C2 NYS THRUWAY 35 DAY SAVER	50,000 D	50,000.00
LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 A	7,980 D	607.28
PORT HOUSTON-A-IMPT	205,000 D	211,256.60
JURUPA USD	200,000 D	212,160.00
NORMAN OKLA REGL HOSP AUTH SAVERS-SER B	50,000 D	50,000.00
LOMA NEGRA COMPANIA INDUSTRIAL ARGENTIN.	50,000 D	49,405.20
CORPORATE-BACKED TRUST CERTIFICATES 6.7%	6,000 D	59,640.00
LEHMAN BROTHERS HOLDINGS INC 0% 03/30/09 E	242,000 D	33,880.00
KIRIN HOLDINGS CO-SPON ADR	3,627 D	49,932.91
UNIVERSITY MED & DENTISTRY NJ	50,000 D	50,000.00
FERRELLGAS ESCROW LLC/FERRELLGAS FINAN	250,000 D	215,172.00
LEHMAN BROTHERS HOLDINGS INC 0% 05/08/09 C	255,000 D	211,981.50
FEDERAL NATIONAL MORTGAGE ASSOCIATION 5	50,000 D	4,863,632.15
DISCOVER BANK/GREENWOOD DE 6% 02/24/23 CI	60,000 D	60,100.60
STORA ENSO OYJ-SPONS ADR	4,760 D	56,715.40
LEHMAN BROTHERS HOLDINGS INC 0% 05/17/10 E	250,000 D	150,000.00
WELLS FARGO MORTGAGE BACKED SECURITIES	65,000 D	57,852.14
MORRIS CNTY	50,000 D	49,718.00
FLAGSTONE REINSURANCE HOLDIN	4,891 D	62,849.35
LEHMAN BROTHERS HOLDINGS INC 0% 03/31/11 E	30,000 D	2,076.00
ROYAL DUTCH SHELL PLC-ADR	1,022 D	60,972.52
BERGEN IMPT-A-RIDGEWO	50,000 D	49,240.00
LK ELSINORE FIN-REF-H	50,000 D	49,472.00
TDK CORP-SPONSORED ADR	1,178 D	59,170.94
LUXOTTICA GROUP SPA-SPON ADR	1,899 D	51,254.01
WM S HART UHSD 2002-1	220,500 D	206,709.93
MONROE-SER B	45,400 D	48,430.00
ISHARES LEHMAN 7-10YR TREAS	525 D	46,830.00
WALNUT VLY SD-A	50,000 D	56,397.00
STAFFORD TWP	45,000 D	47,461.05
CA DEPT WTR VAR-F-5	200,000 D	200,000.00
GEORGETOWN UNIVERSITY SER B SAVRS	200,000 D	200,000.00
SIENNA GOLD INC	167,850 D	65,447.93

DAIWA HOUSE INDUS-UNSP ADR	479 D	48,274.58
TEMECULA CFD #03-1-A	50,000 D	48,073.00
KING GEORGE IDA VAR	200,000 D	200,000.00
W SACRAMENTO FING-F	50,000 D	47,639.00
MGM MIRAGE 5.875% 02/27/14	250,000 D	200,856.75
NY CITY TRANS-ADJ-C3	200,000 D	200,000.00
FL TPK REF-TRN-A	50,000 D	53,876.00
DADE CNTY SEAPORT	46,100 D	46,179.29
SEKISUI HOUSE-SPONS ADR	5,071 D	47,728.25
TELECOM ITALIA SPA-SPON ADR	4,609 D	55,538.45
FEDERAL HOME LOAN MORTGAGE CORP 4% 03/1	197,900 D	197,920.77
PEGASYS INC	3,593 D	49,152.24
LEHMAN BROTHERS HOLDINGS INC 0% 08/31/12 E	6,916 D	461.30
AMERICAN AIRLINES PASS THROUGH TRUST 200	250,000 D	202,944.25
LEHMAN BROTHERS HOLDINGS INC 0% 03/19/10 E	70,000 D	52,766.00
SANTANDER FINANCE PREFERRED SA UNIPERSO	3,000 D	54,750.00
KILLEEN ISD-REF	50,000 D	52,940.00
ING GROEP NV 7.375% PERP PFD	3,000 D	52,200.00
QUIKSILVER INC 6.875% 04/15/15	250,000 D	187,304.75
TONAWANDA CITY-A	50,000 D	52,592.00
MA UNREF BAL-SER A	45,000 D	45,528.30
RABOBANK NEDERLAND NV/NY 7% 04/11/22 MTN	200,000 D	193,860.00
RAHWAY ETC REF-A	50,000 D	52,342.50
TORTOISE ENERGY CAPITAL CORP	3,000 D	57,450.00
WELLS FARGO CAPITAL IV 7% 09/01/31 PFD	2,000 D	45,840.00
NY URB DEV TBLE COLUM	55,000 D	44,443.85
LEHMAN BROTHERS HOLDINGS INC 0% 09/28/09 E	43,000 D	6,020.00
NORTH CAROLINA HWY	50,000 D	52,200.00
BOGOTA GEN IMPT	45,000 D	44,206.20
LEHMAN BROTHERS HOLDINGS INC 0% 10/30/09 F	4,830 D	437.60
LEHMAN BROTHERS/FIRST TRUST INCOME OPPC	23,951 D	219,870.18
CA STWD TOB-B-ASSET	50,000 D	43,722.00
GENERAL ELECTRIC CAPITAL CORP 1.87% PERP	187,500 D	-
CALIFORNIA STATEWIDE	50,000 D	43,722.00
LEHMAN BROTHERS HOLDINGS INC 0% 02/19/10 E	60,000 D	36,000.00
MOHEGAN TRIBAL GAMING AUTHORITY 7.125% 01	250,000 D	184,132.75
LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 M	5,100 D	428.40
COPIAGUE UFSD	50,000 D	50,913.50
NYC TRANS-REF-A1	40,900 D	43,472.61
VENEZUELA GOVERNMENT INTERNATIONAL BON	336,500 D	193,992.25
SHISEIDO LTD-SPONSORED ADR	1,812 D	41,744.86
COLLIN-REF-PERM IMPT	175,000 D	183,576.75
FEDERAL HOME LOAN BANK SYSTEM 5.35% 04/08	175,000 D	173,850.47
STATION CASINOS INC 6% 04/01/12	250,000 D	181,958.25
LEHMAN BROTHERS HOLDINGS INC 0% 12/18/09 F	5,000 D	412.00
JEFFERSON LTD-FSA-CR	50,000 D	41,261.00
MD ST-ST LOC FACS-A	165,000 D	170,273.40
S HUNTINGTON UFSD	40,000 D	41,134.40
PINELLAS SFH-AMT-A-1	40,000 D	41,048.00
TIGER 0% 08/15/14	41,000 D	40,396.19
MASSACHUSETTS	40,000 D	41,390.00
MS REF-SER A	150,000 D	167,286.00
UNITEDHEALTH GROUP INC	6,223 D	166,714.17
LEHMAN BROTHERS HOLDINGS INC 8% 08/23/22 M	650,000 D	642,850.00
MT BRD REGENTS REF-L	150,000 D	163,627.50
WI ST-REF-1	150,000 D	161,826.00
LEHMAN BROTHERS HOLDINGS INC 0% 02/27/17 M	150,000 D	141,045.00

DUNELLEN BOE	150,000 D	156,075.00
ISHARES RUSSELL MIDCAP INDEX	417 D	38,484.93
SE TX HSG-B-MTG-BKD	1,300,594 D	1,337,283.76
NY ST URB-B-PRERF-COR	150,000 D	152,806.50
NY ENVIR-A-REVOLVING	34,000 D	36,690.76
WESTCHESTER CNTY-RF-D	35,000 D	36,293.60
COMPASS MINERALS INTERNATIONAL	2,648 D	162,719.60
REDDING PWRS-REF-A	35,000 D	35,895.30
PR COMWLTH UNREF-IMPT	1,155,000 D	1,178,608.20
ABILENE TEX HEALTH FACILITY DEV CORP TAXA	150,000 D	150,000.00
SE TX HFC PROG-SER B	1,273,337 D	1,308,914.04
DISTRICT OF COLUMBIA	150,000 D	152,548.50
NE SFH-SER A	35,000 D	35,148.75
NORDSTROM INC 7% 01/15/38	1,281,079 D	1,134,938.71
MOORPARK TAX-97-1	35,000 D	35,060.90
AVALON IMPT-CMNTY-A	35,000 D	35,326.20
MORGAN STANLEY 6.75% 04/15/11	47,000 D	31,880.71
LEHMAN BROTHERS HOLDINGS INC 8% 02/24/21 M	140,000 D	35,746.62
MO SFM-FLTG-TR-L35J	35,000 D	35,000.00
SOUTHEAST TX HSG	1,205,453 D	1,237,952.01
KUBOTA CORP-SPONS ADR	1,100 D	37,147.00
BROWN-FORMAN CORP-CLASS A	440 D	33,440.00
SOUTHEAST HSG-B	1,189,596 D	1,221,869.74
NORTH CASTLE CUSTODIAL TRUST VI 4.486% PEI	27 D	1,080,000.00
CANADIAN OIL SANDS TRUST	899 D	38,477.20
SOUTHEAST TX HSG-B-MT	1,164,537 D	1,194,663.57
EL MONTE UHSD-A-PRERF	30,000 D	32,268.30
COCA-COLA CO/THE 5.75% 03/15/11	1,000,000 D	1,061,621.00
LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 S	129,260 D	10,586.39
PROMISE CO LTD-UNSPON ADR	2,949 D	31,899.33
SE TX HSG-MTG-B	1,154,219 D	1,185,071.27
DASSAULT SYSTEMES SA-ADR	2,517 D	146,866.95
STUDENT LOAN CORP	334 D	36,589.70
GREENVILLE SD BLDG	1,040,000 D	1,043,962.40
CALIFORNIA	30,000 D	31,788.60
TOYOTA MOTOR CREDIT CORP 4.93% 06/27/13 M1	1,044,000 D	1,031,628.14
CITIGROUP CAPITAL XVI 6.45% 12/31/66 PFD W	2,420 D	35,090.00
MI TOB SETTLMT SR-A	35,000 D	31,828.30
CINCINNATI	30,000 D	31,673.70
ANHEUSER-BUSCH COS INC 5.75% 04/01/10	1,000,000 D	1,042,212.41
NYC WTR-A-2008	140,000 D	137,858.00
ASIA ALUMINUM HOLDINGS LTD 8% 12/23/11 REG:	165,000 D	151,465.22
NYC FIN-UNREF-A-FUTUR	30,000 D	31,203.60
WELLS FARGO FINANCIAL INC 5.5% 08/01/12	1,000,000 D	1,024,144.00
GMAC LLC 5.35% 11/15/09 SMN	39,700 D	32,869.61
VERO BCH ELEC-RF-A-6/	125,000 D	133,916.25
LEHMAN BROTHERS HOLDINGS INC 6% 06/02/11 M	1,000,000 D	1,000,000.00
NY INSTITUTE OF TECHNOLOGY	1,000,000 D	1,000,000.00
UNIV MA VAR-SR-GTD-A	1,000,000 D	1,000,000.00
LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 F	3,300 D	307.56
LEHMAN BROTHERS HOLDINGS INC 0% 09/30/10 E	146,600 D	9,998.12
BANK OF AMERICA CORP 5.375% 06/15/14	1,000,000 D	918,884.38
GTR CLEVELAND TRN	30,000 D	30,484.80
EKSPTFINANS A/S 2.81% 05/28/09 MTN	1,000,000 D	995,600.00
mitsui SUMITOMO-UNSPONS ADR	2,070 D	32,859.18
DEMANDTEC INC	12,525 D	129,007.50
ERIE CNTY-REF/IMPT	30,000 D	30,101.40

NY DORM N SHORE UNIV	30,000 D	30,065.40
DUTCH HARBOR FINANCE SUB-TRUST 4.486% PE	108 D	945,000.00
FIRST UNION INSTITUTIONAL CAPITAL I 8.04% 12/	50,000 D	43,858.15
SUTTON CAPITAL TRUST III 4.248% PERP PFD 144	16 D	944,000.00
SOUTHEAST HSG-MTG-B	1,022,099 D	1,052,322.47
REDDING IMPT OAK 93-1	30,000 D	29,867.40
PERRIS TAX #01-2-A	30,000 D	29,230.50
ABN AMRO MORTGAGE CORP 4.75% 07/25/18 7	135,000 D	124,473.32
LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 5	19,800 D	1,251.36
POTOMAC TRUST CAPITAL I 4.489% 02/04/25 144A	1,000,000 D	1,000,000.00
POTOMAC TRUST CAPITAL I 4.486% 01/23/25 144A	1,000,000 D	1,000,000.00
DISTRICT OF COLUMBIA	125,000 D	125,000.00
INC MONEY MARKET SECURITIES 4.488% 12/31/35	988,600 D	988,600.00
LEHMAN BROTHERS HOLDINGS INC 0% 05/23/17 1	500,000 D	125,000.00
YUCAIPA TAX FACS 98-1	30,000 D	28,787.70
CA DAILY-UNIV-A-3	900,000 D	900,000.00
PR HWY-SER B	26,200 D	28,152.16
UPM-KYMMENE OYJ-SPONS ADR	7,327 D	133,007.03
CENTRAIS ELEC BRAS-ADR PREF	2,524 D	32,408.16
NY CITY TRANSIT AUTHORITY SAV35	875,000 D	875,000.00
ROSLYN UFSD	27,300 D	27,794.68
NY TWY-SER A	25,000 D	27,729.50
JP MORGAN CHASE CAPITAL X 7% 02/15/32 PFD	1,260 D	28,476.00
MERRILL LYNCH PREFERRED CAPITAL TRUST V 7	1,806 D	29,491.98
SOUTHEAST HSG-MTG-B	933,310 D	961,393.30
EKSPORTFINANS A/S 0% 11/30/10 BSKT	900,000 D	849,780.00
LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 5	122,324 D	8,525.98
CA PUB WKS REF-A-UNIV	25,000 D	27,169.50
KULICKE & SOFFA INDUSTRIES	5,607 D	28,091.07
LEHMAN BROTHERS HOLDINGS INC 0% 11/30/09 5	111,000 D	8,269.50
NY DORM-ST UNIV-B	25,000 D	26,635.50
RENSSELAER CNTY REF	25,000 D	26,561.50
NY DORM-A-ST UNIV DOR	25,000 D	27,407.25
LEHMAN BROTHERS/FIRST TRUST INCOME OPPC	5 D	500.00
MASIMO CORPORATION	20,149 D	826,511.98
MERCED REDEV #2-SER A	25,000 D	25,952.00
MA BAY TRN-UNREF-A	25,000 D	26,200.50
LEHMAN BROTHERS HOLDINGS INC 0% 05/21/10 5	35,000 D	4,900.00
RITE AID CORP 7.5% 03/01/17	950,000 D	764,552.40
E RUTHERFORD	25,000 D	25,987.25
PULASKI CSD	25,000 D	25,847.00
SCS TRANSPORTATION INC	8,140 D	128,449.20
CHINO REDEVREF-SER A	25,000 D	25,636.75
HAWTHORNE REDEV 99-1B	25,000 D	25,656.50
WASHINGTON MUTUAL BANK/HENDERSON NV 2.5	2,000,000 D	947,478.00
LEHMAN BROTHERS HOLDINGS INC 0% 10/13/09 5	150,000 D	119,970.00
SARAH SCOTT SCH REF	25,000 D	25,536.50
LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 5	75,450 D	7,439.37
IL HSG DEV-E1-HOMEOWN	25,000 D	25,552.25
MISSION WTR/SWR REF	25,000 D	25,218.75
LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 5	67,640 D	7,393.05
TRACY FACS-#99-2 S MA	25,000 D	25,279.75
HAWTHORNE PKG REF -1	25,000 D	25,208.75
LEHMAN BROTHERS HOLDINGS INC 0% 07/30/10 5	112,915 D	7,249.14
CITY OF CHELSEA SERIES B	25,000 D	25,000.00
CA UNV SYSTEMWIDE-A	115,000 D	118,346.50
LEHMAN BROTHERS HOLDINGS INC 11% 07/18/22	100,000 D	88,820.00



LEHMAN BROTHERS HOLDINGS INC 9% 10/17/22 A	100,000 D	100,000.00
CV THERAPEUTICS INC 2.75% 05/16/12 CV	826,361 D	720,714.05
BROOKLYN UNION GAS 97 A2 SAVRS	700,000 D	700,000.00
EMERGENT BIOSOLUTIONS INC	8,357 D	114,908.75
USA MOBILITY INC	10,630 D	115,122.90
LOS ANGELES CTY MET TRN SER C4SAVRS	25,000 D	25,000.00
LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 E	108,150 D	7,127.09
YORK COUNTY HOSPITAL AUTHORITYPA	25,000 D	25,000.00
ALTERNATIVE ASSET MANAG-CW12	3,465,325 D	693,065.00
FRANKLIN RESOURCES INC	7,421 D	801,468.00
NYC SER G-MBIA	700,000 D	710,717.00
OXNARD SD COPS FAC PJ	25,000 D	25,011.00
ARGENTINA GOVERNMENT INTERNATIONAL BON	90,000 D	23,994.36
S E TX HFC MTG BKD-B	744,603 D	766,457.10
LEHMAN BROTHERS HOLDINGS INC 0% 08/31/11 E	96,830 D	-
TORTOISE ENERGY CAPITAL CORP 8.738% PERP	1 D	100.00
FITCHBURG LN SER A	25,000 D	25,000.00
JOHN DEERE CAPITAL CORP 7% 03/15/12	104,000 D	114,240.64
LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 >	80,350 D	6,821.72
SPDR KBW CAPITAL MARKETS ETF	650 D	27,820.00
SOUTHEAST HSG-B-MTG	743,394 D	765,792.46
PERRIS TAX #01-2-A	25,000 D	24,977.25
SAN LEANDRO	25,000 D	25,076.75
LK ELSINORE FIN-REF-H	25,000 D	24,853.75
MEXICO GOVERNMENT INTERNATIONAL BOND 11	71,000 D	111,878.39
MILPITAS IMPT-#20-A	25,000 D	24,775.00
NYS THRUWAY C7 NYS THRUWAY 35 DAY SAVER	675,000 D	675,000.00
LEHIGH AUTH-HSP-ST LU	100,000 D	111,511.00
TERRA NITROGEN COMPANY LP	206 D	26,009.56
LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 E	72,994 D	6,737.35
METALDYNE CORP 11% 06/15/12	271,000 D	33,446.01
S MADISON SCH-REF-1ST	100,000 D	111,767.00
LIVERMORE TAX #99-1	25,000 D	24,922.00
EPIX PHARMACEUTICALS INC	20,100 D	29,547.00
EXETER TWP SD CAB	153,700 D	111,656.90
LEHMAN BROTHERS HOLDINGS INC 0% 08/31/09 E	80,436 D	6,491.19
SUTTON CAPITAL TRUST IV 3.97% 12/29/49 PFD 14	11 D	649,000.00
INDONESIA GOVERNMENT INTERNATIONAL BONDI	600,000 D	643,099.80
WORLD WRESTLING ENTMTNT INC-A	39,465 D	656,302.95
INC MONEY MARKET SECURITIES 4.748% 02/28/36	700,000 D	700,000.00
LONG ISLAND POWER AUTH SAVRS	600,000 D	600,000.00
BROOKLYN UNION GAS A1 SAVRS	600,000 D	600,000.00
CENTRAL HUDSON G&E SERIES C	600,000 D	600,000.00
UNITED PARCEL SERVICE INC 2.02% 02/28/53 FLT	600,000 D	600,367.15
PIONEER NATURAL RESOURCES CO	11,464 D	617,565.68
SCHERING-PLOUGH CORP 6.55% 09/15/37	569,304 D	530,088.72
PAR PHARMACEUTICAL COS INC 2.875% 09/30/10	607,845 D	542,398.94
LEHMAN BROTHERS HOLDINGS INC 0% 08/10/09 E	64,400 D	5,403.16
LEHMAN BROTHERS HOLDINGS INC 0% 08/31/11 E	76,700 D	5,223.27
CONSOLIDATED NATURAL GAS CO 6% 10/15/10	500,000 D	522,750.51
KOHL'S CORP 6.875% 12/15/37	589,191 D	507,904.19
LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 E	74,409 D	5,104.46
COUNTRYWIDE FINANCIAL CORP 0.5544% 05/15/3	559,260 D	531,590.05
BOTTLING GROUP LLC 5.5% 04/01/16	500,000 D	517,937.00
CA FLTG RATE-A-1	500,000 D	500,000.00
CA ST WTR-UNREF-X	490,000 D	504,842.10
LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 A	70,650 D	4,987.89

NISOURCE FINANCE CORP 6.15% 03/01/13	500,000 D	507,259.14
KING CNTY-REF	475,000 D	498,436.50
LEHMAN BROTHERS HOLDINGS INC 0% 10/30/09 E	64,725 D	4,964.41
VIRGINIA ELECTRIC AND POWER CO 5.4% 01/15/1	500,000 D	505,013.72
COMCAST CORP 5.85% 11/15/15	500,000 D	502,194.00
CREDIT SUISSE USA INC 5.5% 08/15/13	500,000 D	509,181.00
STRUCTURED ASSET SECURITIES CORP 4.97% 1	500,000 D	491,669.55
VISANT CORP 7.625% 10/01/12	25,000 D	25,446.80
KAYNE ANDERSON MLP INVESTMENT CO 8.675%	1 D	24,250.00
LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 F	2,500 D	241.00
NY URB DEV TBLE COLUM	28,500 D	24,075.09
MERRILL LYNCH BANK USA/SALT LAKE CITY UT 0	25,000 D	24,875.00
COSAN FINANCE LTD 7% 02/01/17 REGS	30,000 D	23,974.17
L A WTR/PWR-A-A-1	22,600 D	23,402.98
CORPORATE-BACKED TRUST CERTIFICATES 3.55	2,500 D	27,250.00
COLONIAL BANCGROUP INC/THE 8.875% 03/15/38	1,420 D	24,495.00
COMPX INTERNATIONAL INC	3,930 D	24,169.50
LEHMAN BROTHERS HOLDINGS INC 0% 09/30/09 F	2,530 D	229.98
WELLS FARGO MORTGAGE BACKED SECURITIES	25,000 D	22,814.41
GOLDMAN SACHS GROUP INC/THE 4% PERP PFD	2,000 D	24,440.00
PRIMUS GUARANTY LTD 7% 12/27/36 PFD	3,494 D	24,982.10
BNSF FUNDING TRUST I 6.613% 12/15/55 VAR	25,000 D	22,664.33
MUELLER INDUSTRIES INC 6% 11/01/14	25,000 D	23,039.58
RESIDENTIAL FUNDING MORTGAGE SECURITIES	25,000 D	22,331.39
BANKFINANCIAL CORP	1,513 D	22,695.00
SANTA BARBARA COPS	24,800 D	22,572.22
LEHMAN BROTHERS HOLDINGS INC 0% 04/02/09 E	25,000 D	15,000.00
HACHIJUNI BANK LTD-UNS ADR	382 D	22,323.32
PERMIAN BASIN ROYALTY TRUST	986 D	23,447.08
NYC IDA CIVIC FAC	20,000 D	21,838.20
KLABIN SA-SPONS ADR	1,000 D	24,503.00
NEWCREST MINING LTD-SPON ADR	1,097 D	21,570.31
ENERGY FOCUS INC	8,885 D	22,212.50
GMAC LLC 6.3% 10/15/13 SMN2	50,000 D	23,860.49
AMERICAN EXPRESS CO 6.15% 08/28/17	24,000 D	21,771.29
CA STWD TOB-B-ASSET	25,000 D	21,340.00
TELSTRA CORP-ADR	1,287 D	21,911.18
FISHER SCIENTIFIC INTERNATIONAL INC 3.25% 03	14,000 D	21,056.49
WATERTOWN	20,000 D	20,973.40
CHICO IMP BD NE SWR	20,000 D	20,787.20
NYC FIN-PRERF-A-FUTUR	20,000 D	20,802.40
PROCTER & GAMBLE CO 4.85% 12/15/15	20,000 D	20,795.38
TX WTR ST REVOLV-SR-A	20,000 D	20,513.40
LEHMAN BROTHERS HOLDINGS INC 0% 02/28/13 E	25,000 D	3,500.00
ISHARES COMEX GOLD TRUST	245 D	21,133.70
NYC-PREREF-G-MBIA	20,000 D	20,356.40
SEGA SAMMY HOLDING-SPONS ADR	9,101 D	20,586.46
BELLSOUTH TELECOMMUNICATIONS INC 5.875%	20,000 D	20,271.32
HUBBELL INC -CL A	435 D	20,445.00
TOPPAN PRINTING-UNSPONS ADR	484 D	20,102.46
VAL VERDE USD REF-JR	20,000 D	20,159.00
UNION PACIFIC CORP 5.75% 11/15/17	20,000 D	19,884.85
ALEDO ISD-SCH BLDG	20,800 D	20,074.70
PEABODY ENERGY CORP 7.875% 11/01/26	20,000 D	20,099.38
FIRST NATIONAL BANCSHARES	2,900 D	17,864.00
BANKUNITED CAPITAL TRUST 3.125% 03/01/34 CV	100,000 D	20,147.60
LEHMAN BROTHERS HOLDINGS INC 6% 05/19/20 M	50,000 D	12,741.65

LEHMAN BROTHERS HOLDINGS INC 2% 10/31/12 E	26,000 D	3,640.00
INDIO IMPT-ASM #02-1	20,000 D	19,309.20
LIBBEY INC	1,290 D	12,384.00
DELPHI CORP 6.55% 06/15/49	135,000 D	22,534.34
ATRICURE INC	1,142 D	12,162.30
TEKNI-PLEX INC 8.75% 11/15/13	25,000 D	19,622.40
NUVEEN SELECT TAX-FREE INC 2	1,447 D	19,288.51
VA SCH FINIG-A-1997	17,300 D	18,529.34
INDIANA UNIV SER A	16,800 D	18,006.24
GATEHOUSE MEDIA INC	47,445 D	20,875.80
EATON VANCE MUNICIPAL INCOME	948 D	11,868.96
CATERPILLAR FINANCIAL SERVICES CORP 5.5% C	17,609 D	17,522.58
GENPACT LTD	985 D	11,219.15
LEHMAN BROTHERS BANK FSB 0% 03/31/11 BSKT	18,000 D	17,476.20
ROPER INDUSTRIES INC 1.4813% 01/15/34 CV STE	23,000 D	17,429.22
LEHMAN BROTHERS BANK FSB 0% 04/28/11 Bskt	11,000 D	11,204.60
SCHERING-PLOUGH CORP 6% 08/13/10 CV PFD	100 D	17,380.00
NY ENVIR SER A	10,000 D	11,302.30
MERRILL LYNCH MORTGAGE INVESTORS INC 6.4	11,000 D	11,016.94
JOHN HANCOCK TAX-ADVANTAGED	1,502 D	19,691.22
CA ST WTR-PREREF-X	10,000 D	11,069.00
LEHMAN BROTHERS HOLDINGS INC 23% 11/30/08	22,000 D	3,080.00
IN PWR SUPPLY REF -B	10,000 D	11,025.80
LEHMAN BROTHERS HOLDINGS INC 0% 03/22/10 E	20,000 D	12,000.00
MORGAN STANLEY MUNI INC OPP2	1,545 D	11,293.95
NITTO DENKO CORP-UNSPONS ADR	46 D	11,329.85
COMSTOCK RESOURCES INC	210 D	11,655.00
NY DORM PREREF-B-MENT	10,000 D	10,836.70
TELECOM HOLDRS TRUST	628 D	17,339.08
NY DORM UNREF-B-MENTA	10,000 D	10,836.70
DU PAGE ETC CLG 502-A	15,600 D	16,840.67
MA WTR-UNRF-10-POOL P	10,000 D	10,902.70
CA STWD TOB-B-ASSET	20,000 D	16,854.20
MERRILL LYNCH CAPITAL TRUST I 6.45% 12/15/66	800 D	12,480.00
TRAINS 6.814% 01/15/12 144A 144a VAR	10,000 D	10,821.81
NUVEEN CALIF PERF+ MUNI FD	1,426 D	16,912.36
LEHMAN BROTHERS BANK FSB 0% 09/28/12 SPX	27,000 D	16,507.80
MA ST-PRERF-CONS LN-B	10,000 D	10,808.60
SURGUTNEFTEGAZ-SP ADR	4,000 D	23,640.00
MASSACHUSETTS	10,000 D	10,653.90
MAHONING HOSP WSTRN	10,000 D	10,869.10
FANNIE MAE REMICS 7% 12/18/26 51	10,000 D	10,504.52
NY CITY WTR-A	15,000 D	16,291.95
KOPPERS INC 9.875% 10/15/13	10,000 D	10,600.00
NY TWY SER H	15,000 D	16,309.80
GAMESTOP CORP / GAMESTOP INC 8% 10/01/12	10,000 D	10,571.11
DOMINION RESOURCES INC/VA 2.125% 12/15/23 C	14,000 D	16,123.66
HARRIS STRATEX NETWORKS-CL A	2,026 D	17,221.00
TRANSCANADA PIPELINES LTD 6.35% 05/15/67 VA	20,000 D	16,433.92
PR ELEC REF-SER S-MBI	10,000 D	10,273.70
POWERSHARES DYB INDUSTRIALS	600 D	16,584.00
CHICAGO-A-PRERF	15,000 D	16,101.45
FOLSOM TAX-UNREF-#10	10,000 D	10,211.60
NUVEEN INSD PREM INC MUNI II	1,506 D	16,249.74
CASTAIC USD FACS-92-1	10,000 D	10,130.10
LNG IS PWR GEN-SER F	15,000 D	16,015.20
SHORETEL INC	2,617 D	16,199.23

BRIDGFORD FOODS CORP	2,000 D	10,100.00
OH HGR EDL-MT UNION	10,000 D	10,122.40
KING DEV TAX REF REDV	10,000 D	10,046.40
DELTA AIR LINES INC/OLD 9.75% 05/15/21	595,000 D	38,563.74
NY ST ENVIR-L	10,000 D	10,040.70
LODGIAN INC	1,880 D	16,544.00
LEHMAN BROTHERS BANK FSB 0% 05/31/11 BSKT	10,000 D	1,400.00
ATLANTIC CNTY	15,000 D	15,612.45
NY ENVIRON WTR SER C	10,000 D	10,029.80
MA ST WTR-UNREF-5	15,000 D	15,513.00
HAMILTON HOSP-G-CHILD	10,000 D	10,102.70
NY-UNREF-J	10,000 D	10,014.80
INDEPENDENT BANK EAST MICHIGAN 4.7% 10/17/	10,000 D	9,660.00
PIMCO CORPORATE OPPORTUNITY	1,467 D	16,635.78
CO HSG-ADJ-TXB-MFH-A1	10,000 D	10,000.00
LEHMAN BROTHERS HOLDINGS INC 10% 09/24/08	10,000 D	1,400.00
BLACKROCK ENHANCED GOVT FUND	1,000 D	17,380.00
CYBEROPTICS CORP	1,108 D	9,528.80
PSE&G TRANSITION FUNDING LLC 4.34% 06/16/14	15,000 D	15,144.40
PORT AUTH-CONS-144TH	10,000 D	10,198.50
KERN HSG-A-SUB 7-RMK	15,000 D	15,151.95
BANK OF AMERICA CORP 7.8% 09/15/16	10,000 D	10,388.64
NYC FIN SER B-MBIA	15,000 D	15,216.60
COLTON FACS REF #89-2	10,000 D	10,004.20
PIONEER DIVERSIFIED HIGH INC	1,000 D	16,600.00
CORPORATE-BACKED TRUST CERTIFICATES 6.12	3,420 D	21,546.00
PETROBRAS ENERGIA SA 8.125% 07/15/10 REGS	14,800 D	15,110.27
NJ BDG CAB GARDEN -A	10,000 D	9,818.70
NY URB DEV TBL COLUM	10,000 D	9,755.50
BEAUMONT FING SER A	15,000 D	15,041.70
LEHMAN BROTHERS HOLDINGS INC 9% 10/07/08 C	15,000 D	2,100.00
LEHMAN BROTHERS HOLDINGS INC 10.2% 10/30/C	12,000 D	1,680.00
CARLSBAD IMP ASM 95-1	15,000 D	15,018.60
PETROBRAS ENERGIA SA 9% 05/01/09 REGS	9,500 D	9,935.49
FIRSTBANK PUERTO RICO 5% 04/04/18 CD	10,000 D	-
NATIONAL OILWELL VARCO INC 6.125% 08/15/15 E	15,000 D	15,084.23
SANTA ROSA WST WTR-B	14,000 D	15,022.98
LK ELSINORE FIN-REF-H	10,000 D	9,728.40
INSURED MUNI INCOME FUND	816 D	9,628.80
GALVESTON-UNREF-CABS	15,000 D	14,763.45
LUNA INNOVATIONS INC	2,355 D	9,773.25
LEHMAN BROTHERS HOLDINGS INC 0% 01/31/11 E	21,000 D	12,600.00
LUCENT TECHNOLOGIES INC 2.875% 06/15/25 CV	13,000 D	9,477.35
LEHMAN BROTHERS HOLDINGS INC 0% 02/28/10 >	20,000 D	2,800.00
TELVENT GIT SA	443 D	9,431.47
LEHMAN BROTHERS HOLDINGS INC 0% 01/11/12 E	17,000 D	10,200.00
ISHARES S&P NA NAT RES S I F	391 D	15,729.15
LEHMAN BROTHERS HOLDINGS INC 9.25% 07/31/C	10,000 D	1,400.00
RYDEX INVERSE 2X S&P 500 ETF	87 D	8,352.87
GUARANTY FINANCIAL GROUP	1,364 D	8,347.68
LEHMAN BROTHERS BANK FSB 0% 02/28/12 BSKT	10,000 D	9,146.00
LEHMAN BROTHERS HOLDINGS INC 14.35% 09/28.	20,000 D	2,800.00
LEHMAN BROTHERS HOLDINGS INC 0% 01/25/13 E	20,000 D	2,800.00
MA PORT-A-DELTA AIR	20,000 D	14,361.60
NEEDLES PUB UTL-SER A	15,000 D	14,299.35
COMCAST CORP 5.5% 03/15/11	9,000 D	9,253.72
W PATTERSON FIN-01-1B	15,000 D	14,276.85

NUVEEN PERFORMANCE PLUS MUNI	1,180 D	14,490.40
ISTAR FINANCIAL INC 5.5% 06/15/12	15,000 D	8,550.00
ADOLOR CORPORATION	4,073 D	14,784.99
FEDERAL NATIONAL MORTGAGE ASSOCIATION O	25,000 D	13,675.52
CEC ENTERTAINMENT INC	250 D	8,627.50
LEHMAN BROTHERS BANK FSB 0% 08/31/11 BSKT	9,000 D	8,617.50
SONIC AUTOMOTIVE INC 8.625% 08/15/13 B	11,279 D	8,548.42
CA TOB-ASSET-B-KERN	15,000 D	13,734.75
FRESENIUS MEDICAL CARE-ADR	254 D	13,467.08
CSX CORP 6.15% 05/01/37	10,000 D	8,740.37
HATTERAS FINANCIAL CORP	620 D	13,342.40
SOCIETE GENERALE-SPONS ADR	838 D	16,177.59
CALIBRE ENERGY INC	425,000 D	8,500.00
MAG SILVER CORP	1,846 D	8,860.80
NIPPON TELEGRAPH & TELE-ADR	600 D	13,740.00
CITIZENS FIRST BANCORP INC	1,756 D	11,414.00
KILROY REALTY CORP 7.8% PERP PFD E	417 D	8,089.80
OREZONE RESOURCES INC	17,570 D	19,327.00
SUNCOR ENERGY INC	195 D	9,379.50
LEHMAN BROTHERS HOLDINGS INC 0% 02/28/11 E	12,000 D	7,200.00
BUNGE LTD 4.875% PERP CV PFD	96 D	8,544.00
WATSON PHARMACEUTICALS INC 1.75% 03/15/23	9,000 D	8,248.01
BLACKROCK MUNIYIELD CALI FD	1,166 D	13,117.50
LEHMAN BROTHERS BANK FSB 0% 01/31/13 BSKT	15,000 D	13,326.00
LEHMAN BROTHERS HOLDINGS INC 10.5% 11/28/C	15,000 D	2,100.00
COLLECTORS UNIVERSE	1,109 D	8,328.59
CP HOLDERS	50 D	8,250.00
WELLS FARGO & CO 3.5518% 05/01/09	13,000 D	13,185.49
M/I HOMES INC 9.75% PFD A	981 D	13,881.15
MIAMI AVIATION-AMT-A	10,000 D	8,034.20
PCM FUND INC	1,044 D	8,613.00
NASSAU FIN UNREF-A-2	12,800 D	12,816.13
IRIDIUM LLC 14% 07/15/49 B	2,600,000 D	83,200.00
BEDFORD CSD	7,400 D	7,679.65
BELVOIR LAND LLC 5.3% 12/15/35 144A	15,000 D	13,710.46
ABU DHABI NATIONAL ENERGY COMPANY PJSC E	9,000 D	7,629.35
LEHMAN BROTHERS HOLDINGS INC 0% 05/29/09 E	1,500 D	127.35
HSW INTERNATIONAL INC	2,211 D	6,301.35
UNION BEACH	12,500 D	12,787.00
NUVEEN PREMIUM INC MUNI FD 2	681 D	8,097.09
LEHMAN BROTHERS HOLDINGS INC 0% 01/11/10 E	10,000 D	6,000.00
LEHMAN BROTHERS HOLDINGS INC 0% 01/31/11 M	13,000 D	1,820.00
LEHMAN BROTHERS HOLDINGS INC 0% 02/01/10 E	10,000 D	6,000.00
ORASCOM TELECOM-GDR REG S	204 D	7,405.81
FREEPORT-MCMORAN COPPER & GOLD INC 6.75'	72 D	7,697.52
NUVEEN TEXAS QUALITY INC MUN	604 D	7,356.72
LEHMAN BROTHERS HOLDINGS INC 0% 07/29/11 e	1,000 D	67.10
LEHMAN BROTHERS HOLDINGS INC 33.8% 10/10/C	14,000 D	1,960.00
INTERNATIONAL ROYALTY CORP	1,930 D	6,079.50
MADECO SA-SPONS ADR	826 D	6,773.20
EPLUS INC	600 D	6,870.00
LEHMAN BROTHERS HOLDINGS INC 0% 01/29/10 E	900 D	64.26
SANTANDER FINANCE PREFERRED SA UNIPERS C	696 D	7,308.00
KOMATSU LTD -SPONS ADR	100 D	7,124.90
LEHMAN BROTHERS HOLDINGS INC 25% 10/30/08	25,000 D	3,500.00
MFS MUNICIPAL INCOME TRUST	1,090 D	7,128.60
PUTNAM MANAGED MUNI INCM TRS	939 D	6,413.37

PREFERREDPLUS TR-CCR1 6.7% 03/01/33 PFD LT	514 D	6,322.20
JAPAN EQUITY FUND	1,081 D	6,194.13
VI PUB FIN ETM-A	5,000 D	6,084.55
ION MEDIA NETWORKS INC 12% 08/31/13 PFD B	15 D	-
TODD SHIPYARDS CORP	93 D	1,275.96
TESCO PLC-SPONSORED ADR	281 D	6,091.52
URSTADT BIDDLE PROPERTIES	70 D	1,286.60
SATURNS 7% 03/01/33 PFD LTD	389 D	4,850.83
VESTAS WIND SYSTEMS-UNSP ADR	163 D	6,509.89
JAMES HARDIE INDS-SPONS ADR	65 D	1,392.30
FST TR-VAL LN EQ ALL IND FND	70 D	1,254.40
DIXIE GROUP INC	754 D	6,032.00
POWERSHARES DYN M/C GROWTH	300 D	5,967.00
LINCOLN NATIONAL CORP 6.75% 04/20/66 PFD	67 D	1,239.50
WELLS FARGO CAPITAL IX 5.625% 04/08/34 PFD	67 D	1,278.36
ROYAL BANK OF SCOTLAND GROUP PLC 6.4% PE	89 D	1,428.45
NORRISTOWN CAB-SER A	8,000 D	5,768.48
NEW HAMPSHIRE SVGS BANK CORP	117,438 D	1,174.38
NATIONAL RESEARCH CORP	176 D	5,878.40
TEXTRON INC 2.08% PERP CV PFD A	18 D	6,468.84
CELL KINETICS LTD	1,701 D	1,718.01
PMC COMMERCIAL TRUST	144 D	1,173.60
AUSTIN ISD REF-SER A	1,100 D	1,136.25
DOCTOR REDDYS LAB-ADR	467 D	5,454.56
HARRIS HLTH-B-SCH HLT	5,000 D	5,569.25
USB CAPITAL VIII 6.35% 12/29/65 PFD 1	60 D	1,215.00
PARKVALE FINANCIAL CORP	58 D	1,305.00
LEHMAN BROTHERS BANK FSB 0% 06/30/11 BSK1	5,000 D	5,336.00
GENERAL MOTORS CORP 4.5% 03/06/32 CV PFD A	75 D	1,095.00
CELANESE CORP 4.25% PERP CV PFD	25 D	1,100.00
E LANSING-SPL ASSMT	5,000 D	5,272.90
OSG AMERICA LP	100 D	1,081.00
GMAC LLC 7.375% 12/16/44 PFD	507 D	5,070.00
STRUCTURED MORTGAGE ASSET RESIDENTIAL 1	1,000 D	1,039.04
LUKOIL-ADR 144A 144A	95 D	5,225.00
FIFTH THIRD CAPITAL TRUST VII 8.875% 05/15/68 I	71 D	1,182.15
SAN ANTONIO WTR ETM	5,000 D	5,220.20
HOSPITALITY PROPERTIES TRUST 7% PERP PFD	80 D	1,148.80
ENEL SPA - ADR	650 D	5,595.20
SYOSSET CSD-UNREF-B	5,000 D	5,167.00
CHINO HILLS IMPT REF	5,000 D	5,156.35
TEMPE TRANSIT AUTHORITY INC	1,000 D	1,000.00
BOWATER INC - PRE-MERGER 6.5% 06/15/13	10,000 D	5,167.92
PENNS WOODS BANCORP INC	33 D	1,004.85
GREAT LAKES RECREATION	36 D	972.00
PERRIS PUB FING SER D	5,000 D	5,037.00
GREIF INC-CL B	17 D	980.73
POMEROY IT SOLUTIONS INC	208 D	1,004.64
NC HFA-AMT-HMOWNR-8A	5,000 D	5,012.60
SUMMER INFANT INC	200 D	952.00
LEHMAN BROTHERS HOLDINGS INC 4.7212% 05/2	20,000 D	5,057.70
SPRINGFIELD ARPT REF	5,000 D	5,000.00
GALVESTON PREREF-CAB	5,000 D	4,938.95
LEHMAN BROTHERS HOLDINGS INC 0% 01/30/09 E	1,000 D	910.60
A.D.A.M. INC	857 D	4,662.08
TOLEDO WTRWKS-REF/IMP	4,800 D	4,939.58
PUBLIC STORAGE 7.25% PERP PFD K	45 D	913.05

IMPALA PLATINUM-SPON ADR	227 D	5,310.67
I-MANY INC	1,092 D	971.99
LEHMAN BROTHERS HOLDINGS INC 0% 02/27/13	7,000 D	980.00
QCR HOLDINGS INC	64 D	896.00
LEHMAN BROTHERS HOLDINGS INC 0% 10/04/10	1,000 D	600.00
FIRSTCITY FINANCIAL CORP	199 D	973.11
GRIFFON CORP 4% 07/18/23 CV 2ND	1,000 D	902.97
FIRST CITIZENS BANC CORP	92 D	846.40
NATIONAL CITY CAPITAL TRUST II 6.625% 11/15/3	90 D	985.50
VIDEO DISPLAY CORP	100 D	826.00
METRO HEALTH NETWORKS INC	424 D	954.00
VERSO PAPER CORP	225 D	882.00
ITERIS INC	408 D	856.80
DYNEX CAPITAL INC	100 D	850.00
WISCONSIN POWER & LIGHT CO 4.5% PERP PFD	10 D	808.70
GASTAR EXPLORATION LTD	592 D	893.92
FLEXSTEEL INDS	72 D	799.20
GMAC LLC 7.35% 08/08/32 PFD	73 D	739.49
NEWMOTION INC	200 D	744.00
QUADRAMED CORP	92 D	769.12
USB CAPITAL XII 6.3% 02/15/67 PFD	40 D	776.40
HOLLIS-EDEN PHARMACEUTICALS	571 D	719.46
GSI TECHNOLOGY INC	200 D	712.00
ENERGY RECOVERY INC	100 D	765.00
WHITE ELECTRONIC DESIGNS	154 D	762.30
OLD POINT FINANCIAL CORP	36 D	705.60
DILLARD'S CAPITAL TRUST I 7.5% 08/01/38 PFD	53 D	733.52
BROADBAND HOLDRS TRUST	60 D	734.40
PUBLIC STORAGE 6.625% PERP PFD M	40 D	720.00
ARCH CAPITAL GROUP LTD 8% PERP PFD A	37 D	738.15
COHEN & STEERS DIVIDEND MAJO	50 D	770.00
RESEARCH FRONTIERS INC	156 D	747.24
CATALYST SEMICONDUCTOR INC	144 D	828.00
FRONTIER INSURANCE GROUP INC	97,201 D	-
OHIO POWER CO 4.5% PERP PFD *	7 D	679.88
OVERHILL FARMS INC	112 D	700.00
MORGAN STANLEY CAPITAL TRUST III 6.25% 03/0	67 D	797.30
INCREDIMAIL LTD	200 D	688.00
CAPSTEAD MORTGAGE CORP 1.26% PERP CV PF	51 D	657.39
CONTINUCARE CORP	292 D	694.96
LEANDER ISD CAB-REF	1,300 D	624.64
USA TECHNOLOGIES INC	172 D	789.48
CHELSEA THERAPEUTICS INTERNA	200 D	910.00
EASYLINK SERVICES INTERNATIONAL	188 D	637.32
HRPT PROPERTIES TRUST 8.75% PERP PFD B	34 D	765.00
WSP HOLDINGS LTD-ADR	90 D	718.20
BURLINGTON NORTHERN RR CO 6.55% 01/01/20 C	600 D	656.47
GOLDEN FORTUNE INVESTMENTS LTD	20,000 D	480.00
ROYCE VALUE TRUST	43 D	645.00
COMMUNICATIONS SYSTEMS INC	57 D	662.34
DELCATH SYSTEMS INC	386 D	551.98
SUMMIT FINANCIAL GROUP INC	45 D	571.50
FIRST OF LONG ISLAND CORP	25 D	550.00
E.ON AG -SPONSORED ADR	12 D	602.68
RANBAXY LABORATORIES-SP GDR	75 D	551.70
ESCALADE INC	174 D	556.80
GOLD RESERVE INC 5.5% 06/15/22 CV	1,000 D	594.11

DAWSON RIDGE 1 REF-A	793 D	557.63
UNITED SECURITY BANCSHARES	34 D	548.42
NATURES SUNSHINE PRODS INC	65 D	539.50
USB CAPITAL XI 6.6% 09/15/66 PFD	27 D	540.00
AT&T CORP 6% 03/15/09	520 D	531.05
TWEEN BRANDS INC	57 D	544.92
SEVERN BANCORP INC/MD	87 D	519.39
PLC CAPITAL TRUST V 6.125% 01/27/34 PFD	49 D	885.43
KODIAK OIL & GAS CORP	318 D	527.88
ISHARES LEHMAN INTERMEDIATE	5 D	513.00
POWERSHARES DYN OIL & GAS SV	22 D	544.28
ISHARES MSCI SWITZERLAND IND	23 D	525.09
MINISCRIBE CORP	16,700 D	501.00
JP MORGAN CHASE CAPITAL XI 5.875% 06/15/33 P	30 D	563.70
STRATEGIC GLOBAL INCOME FUND	60 D	567.00
SUPREME INDS INC-CLASS A	129 D	509.55
INTERNET INFRASTRUCTURE HOLD	200 D	544.00
CAVALIER HOMES INC	216 D	475.20
CAREADVANTAGE INC	58,408 D	467.26
KILROY REALTY CORP 7.5% PERP PFD F	24 D	460.80
GUNTHER INTERNATIONAL LTD	1,000 D	450.00
HRPT PROPERTIES TRUST 7.125% PERP PFD C	28 D	497.00
PHOSPHATE HOLDINGS INC	15 D	480.00
ALLEGHENY ENERGY SUPPLY 8.25% 04/15/12 144	430 D	453.68
MYR GROUP INC/DELAWARE	31 D	422.22
TANGER FACTORY OUTLET CENTERS 7.5% PERP	21 D	436.80
LEHMAN BROTHERS HOLDINGS INC 0% 04/30/09 C	4,500 D	423.90
SABINE RVR PCR	500 D	429.23
AT CROSS CO-CL A	60 D	438.60
NORBORD INC	99 D	430.65
HURRAY! HOLDING CO LTD-ADR	153 D	420.75
MERRILL LYNCH & CO INC 3.4594% PERP PFD H F	45 D	445.50
ISHARES MSCI MALAYSIA	48 D	425.28
RED LION HOTELS CORP	52 D	446.68
KEYCORP CAPITAL IX 6.75% 12/15/66 PFD	40 D	511.20
VIRAGE LOGIC CORPORATION	81 D	445.50
SPECTRA ENERGY CAPITAL LLC 5.5% 03/01/14	400 D	394.60
ROYAL BANK OF SCOTLAND GROUP PLC 6.35% P	33 D	438.90
SERACARE LIFE SCIENCES INC	169 D	464.75
ROCKWELL MEDICAL TECH INC	79 D	373.67
CEDYCO CORPORATION	6,300 D	378.00
WESCO FINANCIAL CORP	1 D	375.00
PETRIE STORES LIQUIDATING TR	800 D	-
FREQUENCY ELECTRONICS INC	88 D	343.20
MERITAGE HOMES CORP	13 D	338.39
TELKOM SOUTH AFRICA-SPON ADR	6 D	335.46
HAWKINS INC	19 D	319.77
BURNHAM PACIFIC PROPERTIES INC	2,000 D	-
REMEC INC	497 D	318.08
VESTIN REALTY MORTGAGE II	72 D	329.04
MORGAN STANLEY CAPITAL TRUST VI 6.6% 02/01	29 D	358.73
21ST CENTURY FILM CORP	2,000 D	-
WACHOVIA CAPITAL TRUST IV 6.375% 03/01/67 PF	26 D	299.00
LEHMAN BROTHERS HOLDINGS INC 3.9375% PER	9,300 D	372.00
HOME CENTERS INC	3,576 D	278.93
ROYCE MICRO-CAP TRUST INC	31 D	310.62
ACURA PHARMACEUTICALS INC	37 D	281.20



GEOVIC MINING CORP	496 D	301.89
ACHILLION PHARMACEUTICALS	154 D	241.78
MERIX CORP	206 D	302.82
DESCARTES SYSTEMS GRP/THE	70 D	267.40
NOVOGEN LIMITED-SPONS ADR	53 D	266.59
ION MEDIA NETWORKS INC 11% 07/31/13 CV 144A	1,000 D	272.17
PVF CAPITAL CORP	55 D	246.95
PLANETOUT INC	98 D	257.74
TOWER AUTOMOTIVE	50,875 D	2,543.75
FOCAL COMMUNICATIONS CORP	24,900 D	0.02
LATIN AMERICAN DISCOVERY FD	14 D	268.94
TURKISH INVESTMENT FUND	25 D	265.75
NATUZZI SPA-SP ADR	64 D	246.40
AIRSPAN NETWORKS INC	732 D	226.19
FEDERAL MOGUL FI WTS AC K=1.0 12/27/14	413 D	206.50
DIGIRAD CORP	180 D	243.00
VIRNETX HOLDING CORP	96 D	227.52
NEOPHARM INC	631 D	189.30
CORNERSTONE PROPANE PARTNERS LP-UNITS I	11,000 D	-
MAGUIRE PROPERTIES INC 7.625% PERP PFD A	22 D	264.00
METABASIS THERAPEUTICS INC	184 D	217.12
CENTURY CASINOS INC	116 D	243.60
FAIRCHILD CORP/THE - CL A	75 D	206.25
DELTA FINANCIAL CORP	9,314 D	74.51
TARO PHARMACEUTICAL INDUS	22 D	214.50
WHX CORP	151 D	234.05
AMDL INC	159 D	243.27
CYPRESS ETC ISD REF	200 D	212.28
LEHMAN BROTHERS HOLDINGS CAPITAL TRUST I	6,000 D	630.00
CYCLON CAPITAL CORP	493 D	207.06
BLACKROCK BROAD INV GR 2009	16 D	209.92
AETRIUM INC	65 D	224.90
MERRILL LYNCH & CO INC 4% PERP PFD 5 FLT	20 D	205.00
MEDICAL STAFFING NETWORK HOL	95 D	196.65
NATIONAL WESTMINSTER BANK PLC 7.76% PERP	15 D	256.50
EUROBANCSHARES INC	70 D	192.50
ORBITRON CAPITAL CORP NEW	184,174 D	18.42
SIDERURGICA VENEZ SIV-SP ADR	17 D	182.02
VALLEJO PUB FIN TAX-A	5,000 D	4,888.25
WHITING PETROLEUM CORP 7.25% 05/01/13	5,000 D	4,912.95
BLACKROCK MUNIYIELD PA INSUR	416 D	4,692.48
BRISTOW GROUP INC 5.5% 09/15/09 CV PFD	90 D	4,659.30
LEHMAN BROTHERS HOLDINGS INC 0% 08/30/12 E	7,000 D	980.00
LEHMAN BROTHERS BANK FSB 0% 01/31/12 BSKT	5,000 D	4,633.50
PROGRESS ENERGY TRUST	400 D	4,910.00
ACTIVIDENTITY CORP	1,775 D	4,792.50
PHH CORP	320 D	4,912.00
DELTA AIR LINES INC 10.375% 02/01/11	180,000 D	5,634.00
CA DEPT WTR-A	4,400 D	4,485.01
UTEK CORP	435 D	4,458.75
INTUITIVE SURGICAL INC	16 D	4,651.36
CONVERTED ORGANICS INC	700 D	4,732.00
CHICAGO ARPT-AMT-C	5,000 D	4,402.65
COLFAX CORP	240 D	4,773.60
POWERSHARES FTSE RAFI US 1K	90 D	4,425.30
COMPANHIA DE BEBIDAS-ADR	91 D	4,469.92
TEXAS PACIFIC LAND TRUST	108 D	4,222.80

DUBLIN IMP ASM 91-1	4,000 D	4,173.08
LEHMAN BROTHERS HOLDINGS INC 19.25% 10/12	4,000 D	560.00
MORGAN STANLEY 4.75% 04/01/14	8,600 D	7,699.95
WSI INDUSTRIES INC	700 D	4,480.00
HILLSBORO AVIATION RF	80,000 D	4,000.00
PREVIO INC	56,200 D	3,934.00
SUMITOMO MITSUI-UNSPONS ADR	700 D	4,320.40
INTERMET CORP	320,000 D	32.00
COLONIAL PROPERTIES TRUST 8.125% PERP PFC	190 D	4,370.00
CANON INC-SPONS ADR	100 D	4,102.00
CURRENCYSHARES MEXICAN PESO	41 D	3,860.97
LEHMAN BROTHERS HOLDINGS INC 0% 11/30/09 E	5,000 D	3,000.00
HANA BIOSCIENCES INC	6,100 D	4,392.00
LEGACY BANCORP INC	300 D	3,834.00
SYBASE INC 1.75% 02/22/25 CV	3,000 D	3,708.79
FEDERAL NATIONAL MORTGAGE ASSOCIATION 7	2,500 D	5,860.00
HEARTLAND PARTNERS LP-A	187,400 D	3,748.00
INVESTMENT GRADE MUNI INC FD	304 D	3,869.92
WA CONVENTION CTR SR	3,600 D	3,602.48
ISHARES S&P GSCI COMMODITY I	67 D	3,651.50
CITIGROUP CAPITAL XIX 7.25% 08/15/67 PFD	230 D	3,824.90
CREDENCE SYSTEMS CORP 3.5% 05/15/10 CV	4,000 D	3,716.23
NYC FIN FUTURE TAX-A	3,300 D	3,442.73
MUELLER WATER PRODUCTS INC	365 D	3,785.05
BANK OF AMERICA CORP 4.375% 12/01/10	3,800 D	3,739.53
FIFTH STREET FINANCE CORP	400 D	3,580.00
ZHEJIANG EXPRESSWAY CO-ADR	200 D	3,648.80
POWERSHARES DB G10 CURR HARV	136 D	3,402.72
AAIPHARMA INC USD0.001	247,908 D	-
LEHMAN BROTHERS HOLDINGS INC 0% 12/30/10 E	5,000 D	3,000.00
LEHMAN BROTHERS HOLDINGS INC 15% 09/30/08	5,000 D	700.00
CONTINENTAL AG-SPONS ADR	30 D	3,036.27
TORCH ENERGY ROYALTY TRUST	1,000 D	3,060.00
BROADPOINT SECURITIES GROUP	1,110 D	3,463.20
FORESTAR REAL ESTATE GROUP	210 D	3,731.70
EASTHAM-SCH	2,900 D	2,958.38
MISSOURI PACIFIC RAILROAD 4.75% 01/01/30 B	3,600 D	2,770.78
LEHMAN BROTHERS BANK FSB 0% 12/28/11 CD	3,000 D	2,800.80
CHINA EASTERN AIRLINES-ADR	168 D	3,077.76
WELLS FARGO CAPITAL XII 7.875% 03/15/68 PFD	122 D	2,896.28
KONA GRILL INC	489 D	2,836.20
LEHMAN BROTHERS BANK FSB 0% 06/29/12 BSKT	3,000 D	2,705.40
AMERICAN MEDIA OPERATIONS INC 10.25% 05/01	3,636 D	2,796.11
DNP SELECT INCOME FUND INC	263 D	2,774.65
ISHARES MSCI SOUTH AFRICA IN	55 D	2,802.25
ADIDAS AG-SPONSORED ADR	99 D	2,735.67
LEHMAN BROTHERS HOLDINGS INC 0% 06/30/09 E	280 D	26.04
FEDERAL NATL MTG ASSN NON CUM PFD SE	4,000 D	1,360.00
FUWEI FILMS HOLDINGS CO LTD	2,000 D	2,820.00
EXPRESSJET HOLDINGS INC 11.25% 08/01/23 CV	4,000 D	2,258.75
NUVEEN NY MUNI VALUE FUND	277 D	2,534.55
ISHARES S&P GLBL HEALTHCARE	47 D	2,649.39
PR CMWLTH-CUST-2009	2,333 D	2,429.47
OGLEBAY NORTON CO NEW	20,000 D	2,400.00
SASCO NET INTEREST MARGIN TRUST 7.5% 02/27	1,486,500 D	8,887.53
PUBLIC STORAGE-DEP SHARES A	95 D	2,440.55
ONEX CORPORATION	100 D	2,405.14

PR CMWLTH-CUST-2009	2,333 D	2,279.43
LTC PROPERTIES INC 8.5% PERP CV PFD E	41 D	2,255.00
APPLETREE COS INC/THE	1,000 D	-
WACHOVIA PREFERRED FUNDING CORP 7.25% P	231 D	2,587.20
APPONLINE.COM INC	18 D	0.02
JEFFERSONVILLE BANCORP/N Y	200 D	2,080.00
UNILEVER CAPITAL CORP 7.125% 11/01/10	2,000 D	2,217.05
AQUA VIE BEVERAGE CORP	100 D	-
POWERSHARES DB OIL 2X SHORT	50 D	2,006.00
AQUANATURAL COMPANY	70,086 D	7.01
CRYSTALLEX INTL CORP	2,365 D	2,719.75
ISHARES S&P GLOBAL 100	34 D	2,226.59
LEHMAN BROTHERS HOLDINGS INC 0% 03/20/12 E	4,000 D	2,400.00
MONOLITHIC SYSTEM TECHNOLOGY INC	499 D	2,120.75
ARDENT COMMUNICATIONS INC	50 D	-
TVMAX HOLDINGS INC	20,760 D	2,076.00
MCLEODUSA SERIES A PREF	68,645 D	145,870.63
IPATH GOLDMAN SACHS CRUDE	35 D	2,140.95
LEE PHARMACEUTICALS	50,000 D	2,000.00
ASIA ELECTRONICS HOLDING CO	5,000 D	25.00
ASIA PULP & PAPER-SPONS ASIA PULP ADR	40,150 D	6,223.25
VANGUARD EMERGING MARKET ETF	58 D	1,972.00
EXPERIAN GROUP LTD-SPON ADR	274 D	2,073.91
ASSET EQUITY GROUP INC	41 D	0.00
AT HOME CORP 0.5246% 12/28/18 CV 144A	30,000 D	600.00
SANTANDER FINANCE PREFERRED A UNIPERS	103 D	1,905.50
AT HOME CORP 0.5246% 12/28/18 CV	1,100,000 D	22,000.00
AT HOME CORP 4.75% 12/15/06 CV	100,000 D	10.00
CAPE BANCORP INC	196 D	1,873.76
GABELLI CONVERTIBLE AND INCOME SECURITIE	92 D	1,932.00
GREATER CHINA FUND	199 D	2,288.50
ATLANTA HLTH 1ST HUMA	215,000 D	2,150.00
POWERSHARES FTSE RAFI DEV EX	100 D	1,880.00
LABOPHARM INC	1,746 D	1,903.14
AUREAL INC	23 D	0.00
PARAGON MINERALS CORP	11,500 D	1,749.88
LEHMAN BROTHERS HOLDINGS INC 0% 10/25/11 E	2,000 D	280.00
THERAGENICS CORP	594 D	1,758.24
AVALON DIGITAL MARKETING SYS	77 D	0.02
JEFFERSON CO MO IDA 1ST MTG RV DE DOTO ES	10,000 D	1,800.00
AVATEX CORP-CL A	300 D	0.03
SWEDBANK AB-ADR	133 D	2,144.49
MONROE CNTY CAB-UNREF	2,000 D	1,738.82
AZUL HOLDINGS INC	12 D	0.24
PETROLEUM HELICOPTERS	44 D	1,709.40
NUVELO INC	4,264 D	1,790.88
COMFED BANCORP INC	165,227 D	-
ELECTRO BRAIN INTL CORP	328,029 D	1,640.15
KOREA EQUITY FUND	198 D	1,726.56
BNP PARIBAS 7.25% 04/27/22 MTN FLT	17,000 D	16,423.70
BABCOCK & BROWN AIR LTD-ADR	9,401 D	100,308.67
DEUTSCHE BANK CAP FDG TRUST VIII 6.375% PEI	95 D	1,640.65
SYPRIS SOLUTIONS INC	839 D	1,770.29
BALLY TOTAL FITNESS HOLDING CORP 14% 10/01	1,000 D	0.00
BIOMED REALTY TRUST INC 7.375% PERP PFD A	80 D	1,503.20
ELEMENTS - DOGS OF DOW	200 D	1,666.00
POWERSHARES GLD DRG H USX CH	71 D	1,569.10

BANCO SANTANDER RIO SA 3% 04/30/10 FLT	63,000 D	-
ISHARES MSCI THAILAND INVSTB	42 D	1,538.46
DYADIC INTERNATIONAL INC	9,773 D	1,368.22
NORTHERN OIL AND GAS INC	190 D	1,385.10
LEHMAN BROTHERS HOLDINGS INC 0% 10/31/12 E	2,000 D	280.00
BANK OF NEW ENGLAND CORP 9.5% 02/15/96	25,000 D	3,125.00
COMDISCO HOLDING CO	140 D	1,372.00
BARCLAYS BANK PLC 8.125% PERP PFD	5,685 D	112,335.60
ULTRA BASIC MATERIALS PROSHA	23 D	1,494.77
BARCLAYS BANK PLC/NY 7.1% PERP PFD 3	350 D	6,142.50
TECHNIP SA	23 D	1,512.00
BASIC ENERGY SERVICES INC	5,302 D	142,093.60
UCN INC	739 D	1,263.69
UNITRONIX CORP	6,400 D	1,280.00
CIBA SPECIALTY CHEMI-SP ADR	59 D	1,275.76
WIRELESS HOLDRS TRUST	24 D	1,340.40
KIMCO REALTY CORP 6.65% PERP PFD F	70 D	1,330.00
LINCOLN NATL CAP VII VI TR PFD SECS SER F	63 D	1,300.95
BEN FRANKLIN RETAIL STORES 7.5% 06/01/03 CV	10,000 D	1.00
BIO-QUANT INC	25 D	0.01
BOUNDLESS CORP	750 D	-
BOYDS COLLECTION LTD	57 D	-
BRACKNELL CORP	20 D	-
MARINAS INTERNATIONAL INC 10.5% 07/01/07	25,000 D	156.25
BRE-X MINERALS LTD	2,500 D	-
BRIGHTCUBE INC	93,500 D	9.35
BRILUND LTD	400 D	-
BROADVIEW SAVINGS BANK CLEVELAND OHIO	2,300 D	-
BROADWAY FINANCIAL CORP-N.J.	26,886 D	-
BRONCO DRILLING CO INC	13,743 D	168,214.32
BRONCO OIL & GAS CO NEW	30 D	-
BROOKS SATELLITE INC	400 D	-
BROTHERS GOURMET COFFEES INC	124 D	0.01
BUCKNELL INDUSTRIES INC	1,200 D	-
BURLINGTON RES COAL SEAM GAS	6,450 D	-
BURRITT INTERFINANCIAL BANCORPORATION	55,091 D	13,772.75
C & E FURNITURE INDUSTRIES INC	1,839 D	0.01
CCR VIDEO CORP	5,500 D	0.02
CCX INC 5% PERP PFD	2,320 D	0.00
CHS ELECTRONICS INC NEW	1,500 D	-
CM COMMUNICATIONS INC	1,300 D	81.25
CML GROUP INC	5 D	-
C ME RUN CORP	700 D	-
CPC REXCEL INC	97,746 D	-
CSF HOLDINGS	149,700 D	-
CTC COMMUNICATIONS GRP INC CTC COMM GRF	83,673 D	165,672.54
CTN MEDIA GROUP INC	33 D	0.00
CABLETEL COMMUNICATIONS CORP	32,100 D	3.21
CAIRE INC	1 D	-
PACIFICORP 5% PERP PFD	2 D	172.10
GABELLI CONV AND INCOME SEC	29 D	179.80
TASTY BAKING CO	34 D	173.74
PACIFIC ENERGY & MINING-NEW	368 D	165.60
CORTS TRUST FOR AON CAPITAL 6.875% 03/01/32	7 D	177.24
CALGROUP GRAPHICS LTD	1,000 D	0.01
FEDERAL EXPRESS CORP 1998 PASS THROUGH	160 D	165.03
CALICO COMMERCE INC	1,855 D	-

CITADEL GOLD MINES INC	2,000 D	180.69
LEHMAN BROTHERS HOLDINGS INC 0% 03/31/10 E	3,000 D	158.70
FIRST MARINER BANCORP INC	74 D	179.82
CALLAHAN NORDRHEIN-WESTFALEN GMBH 16% I	750,000 D	75.00
XYBERNAUT CORP	5,629 D	-
LEHMAN BROTHERS HOLDINGS INC 8.75% PERP I	165 D	247.50
LOCAL.COM CORP	60 D	169.80
SCM MICROSYSTEMS INC	71 D	200.22
FIRST AMERICAN BK&TR/PALM BC	151,436 D	-
CIPRICO INC	5,000 D	50.00
GDF SUEZ-SPON ADR	3 D	156.00
XTENT INC	76 D	164.92
IBIOPHARMA INC	96 D	163.20
SUPREME RESOURCES LTD	1,692 D	165.65
GLOBALSTAR TELECOMMUNICATIONS COM STK	11,715 D	0.11
PROVECTUS PHARMACEUTICAL INC	100 D	138.00
NEUROGESX INC	45 D	146.25
ENOVA SYSTEMS INC	71 D	134.90
UROLOGIX INC	91 D	141.96
HANCOCK FABRICS INC/DE	74 D	131.72
AURORA FOODS INC	979 D	8.91
FNX MINING CO INC	11 D	122.90
SYNVISTA THERAPEUTICS INC	94 D	124.08
NOVABAY PHARMACEUTICALS INC	75 D	131.25
STERLING CHEMICALS INC	12 D	114.00
TRINTECH GROUP PLC-SPON ADR	55 D	127.05
DIONICS INC	2,263 D	113.15
F & M DISTRIBUTORS INC	113,005 D	113.01
ADVANTAGE LINK INC	8,050 D	-
NYFIX INC	41 D	112.75
SILVERLEAF RESORTS INC	72 D	106.56
SMC VENTURES INC	1,000 D	109.37
AMERICAN STRATEGIC INC III	13 D	123.50
ADELPHIA RECOVERY TRUST	17,401 D	87.01
ZILOG INC	35 D	108.50
ESCALA GROUP INC	45 D	110.25
PEMEX PROJECT FUNDING MASTER TRUST 4.590	100 D	102.04
GIGABEAM CORP	455 D	100.10
SUPERIOR TELECOM INC	10,000 D	-
SHARPER IMAGE CORP	5,136 D	35.95
XCELERA INC	400 D	-
SHAMIR OPTICAL INDUSTRY LTD	15 D	96.00
SITI-SITES COM INC	895 D	-
EVOLVING SYSTEMS INC	61 D	100.04
WILLIAM LYON HOMES INC 7.5% 02/15/14	198 D	100.36
PETRO RESOURCES CORP	72 D	68.40
NETLIST INC	63 D	85.68
DARA BIOSCIENCES INC	70 D	81.90
TRINITY BIOTECH PLC-SPON ADR	28 D	82.88
WPT ENTERPRISES INC	94 D	84.60
BARAN GROUP LTD	7 D	63.56
INTEGRATED BIOPHARMA INC	96 D	100.80
CANWEST MEDIAWORKS INC 8% 09/15/12	91 D	80.14
PREMIER ALLIANCE GROUP INC	150 D	76.50
BURZYNSKI RESEARCH INSTITUTE	2,538 D	76.14
EVOLUTION PETROLEUM CORP	21 D	72.45
FINLAY ENTERPRISES INC	368 D	77.28

NATIONAL AUSTRALIA BK-SP ADR	5 D	94.81
MILLENNIUM BANKSHARES CORP	44 D	81.40
CAMTEK LTD	89 D	80.10
AMERITYRE CORP	57 D	71.82
EECO INC	68,594 D	-
OMEGA HEALTHCARE INVESTORS INC 8.375% PE	3 D	67.50
NAYARIT GOLD INC	90 D	53.07
TGFIN HOLDINGS INC	2,490 D	62.25
NETCURRENTS INFORMATION SVCS INC	10,000 D	-
FIRST INDUSTRIAL REALTY TRUST INC 7.25% PEF	3 D	54.15
ZANETT INC	50 D	56.00
TELEMETRIX INC	6,265 D	56.39
WELLMAN INC	264 D	0.13
MUNICIPAL MORTGAGE & EQUITY	96 D	74.88
VALLEY NATIONAL BANCORP-CW15	9 D	37.80
CROWN PACIFIC PARTNERS LP UNITS LTD PARTI	53,100 D	-
NUCRYST PHARMACEUTICALS CORP	68 D	58.48
WISCONSIN REIT SBI	100 D	51.00
COMMERCE ONE INC NEW	414 D	-
FANSTEEL INC	60 D	48.00
SOFTBRANDS INC	62 D	58.90
SOLO SERV CORP	46,030 D	184.12
FLIGHT INTERNATIONAL GROUP INC NEW	50 D	5.00
IMPAC MORTGAGE HOLDINGS INC 9.125% PERP F	6 D	24.60
DUNE ENERGY INC	68 D	48.28
GOLFSMITH INTERNATIONAL HOLD	17 D	46.58
CHINA BIOPHARMACEUTICALS HOL	216 D	43.42
SAFETY-KLEEN CORP NEW COM NEW	2,275 D	-
REGENERX BIOPHARMACEUTICALS	40 D	48.00
CLARION COML HLDGS INC CL A	600 D	0.01
SOUTHMARK CORP	40,725 D	40.73
AINSWORTH LUMBER CO LTD	24 D	68.40
TANDY BRANDS ACCESSORIES INC	7 D	37.59
ROYAL OAK MINES INC	3,300 D	-
PUBLIC STORAGE 7.25% PERP PFD I	2 D	40.40
MANDALAY RESORT GROUP 9.375% 02/15/10	36 D	35.59
AMF BOWLING INC	8,819 D	77,166.25
PINNACLE GAS RESOURCES INC	20 D	34.20
GABRIEL TECHNOLOGIES CORP	51 D	35.70
MEDICAL SCIENCES INC	376 D	33.84
OMEGA RESOURCES INC	605 D	-
EMGOLD MINING CORP	360 D	20.75
AZTEC TECHNOLOGY PARTNERS	15,010 D	30.02
COUNTRYWIDE FINANCIAL CORP 7% 11/01/36 PFI	3 D	33.90
POWERSHARES CLEANTECH PORTFO	1 D	29.50
FIAT SPA	2 D	31.32
INNOVATIVE CARD TECHNOLOGIES	60 D	29.40
MIIX GROUP INC	9,537 D	28.61
MINEX RESOURCES INC	1,410 D	28.20
GLOBETEL COMMUNICATIONS CORP	616 D	28.34
BUCKHEAD AMERICA CORP	532 D	26.60
TORREYPINES THERAPEUTICS INC	44 D	25.08
PROCERA NETWORKS INC	28 D	26.60
FRONTIER AIRLINES HOLDINGS	158 D	26.07
TATHAM OFFSHORE INC	1,395 D	25.11
IRIDIUM LLC 13% 12/31/35 A	5,000 D	37.50
LEHMAN BROTHERS HOLDINGS CAPITAL TRUST I	2,500 D	375.00

PAWNMART INC NEW	1,667 D	0.01
DIAMOND FIELDS INTL LTD	525 D	19.97
KONINKLIJKE AHOLD-SP ADR	2 D	23.44
GREAT-WEST LIFECO INC 5.9% PERP PFD F	1 D	23.59
DATATEC SYSTEMS INC	5,400 D	-
PIPEX PHARMACEUTICALS INC	33 D	19.80
HA-LO INDUSTRIES INC	20,582 D	-
PHARMACEUTICAL FORMULATIONS INC	10,250 D	-
BROOKE CORP	85 D	23.80
VERSUS TECHNOLOGY INC	500 D	15.00
WIZZARD SOFTWARE CORP	16 D	21.60
CVS/CAREMARK CORP 6.036% 12/10/28 144A	20 D	18.85
SKY RIDGE RESOURCES LTD	71 D	21.61
ORTHOLOGIC CORP	19 D	17.29
GVC VENTURE CORP	215 D	17.20
INSPIRE INS SOLU	2,300 D	0.02
NAYNA NETWORKS INC	15,942 D	15.94
GOOD SOFTWARE CORP	1,716 D	-
QWEST CORP 6.875% 09/15/33	22 D	16.29
WOLVERINE TUBE INC	43 D	21.50
WORKSTREAM INC	85 D	13.60
QUERYOBJECT SYSTEMS CORP	1,666 D	13.33
HIRSCH CHEMIE LTD	1,305 D	-
MICRO-MEDICAL INDS INC	100 D	-
VIDEOPROPULSION INC	1,200 D	-
CADDO INTERNATIONAL INC	434 D	25.61
MDRNA INC	20 D	10.00
SUPERIOR OFFSHORE INTERNATIO	15 D	9.15
HOUSE OF TAYLOR JEWELRY INC	5,218 D	10.44
SELECTICA INC	10 D	11.00
SPIRENT COMMUNICATIONS-ADR	2 D	9.93
US WASTE GROUP	125 D	7.50
UNAPIX ENTERTAINMENT INC	5,000 D	10.00
PIRANHA INC	1,599 D	0.03
ENTORIAN TECHNOLOGIES INC	14 D	8.54
AMERICA ONLINE LATIN AMER INC CL A	514 D	-
CRITICAL THERAPEUTICS INC	44 D	7.48
GSV INC	40 D	8.00
NEWKIDCO INTERNATIONAL INC	8,000 D	8.00
TRITON NETWORK SYSTEMS INC	260 D	-
JEC LASERS INC	70 D	0.42
SEARCHHELP INC	68 D	6.66
UAL CORP/OLD 12.25% PERP PFD B	1,334 D	-
EXIDE TECHNOLOGIES	3,300 D	-
ADVANCED MARKETING SERVICES	2,150 D	-
NEURALSTEM INC	4 D	7.24
IMEDIA INTERNATIONAL INC	52 D	23.40
FEDERAL RESOURCES CORP	2,039 D	6.12
CONSYGEN INC	6,000 D	6.00
GEOTEL INC	1,200 D	6.00
HEALTHCARE AMERICA INC	200 D	0.01
OMEGA COMMERCIAL FINANCE COR	50 D	4.50
ENCORE COMPUTER CORP	100 D	0.01
MAXX INTERNATIONAL INC	1,900 D	-
NATIONAL ENERGY	583 D	0.01
SINGING MACHINE CO INC/THE	30 D	5.55
SOLOPOINT INC	375 D	5.63

CARRIBBEAN AMERICAN HEALTH	50 D	5.50
NELSON (L.B.) CORP	5,500 D	5.50
ASIACONTENT.COM LTD A SHS NEW	20 D	-
ENVIRONMENTAL ENERGY SERVICE	200 D	5.40
STACEYS BUFFET INC	107 D	5.35
GENERAL KINETICS INC	2,600 D	10.40
FRANKFORT TOWER INDUSTRIES I	324 D	5.18
CHINAMALLUSA.COM INC	1,000 D	5.00
EG CAPITAL INC	50 D	-
SANITAS INC	5,000 D	-
EFT BIOTECH HOLDINGS INC	1 D	4.98
EAGLE-PICHER INDUSTRIES INC	1,635 D	32.70
MAMMATECH CORP	130 D	3.25
HISTORIC TW INC 6.875% 06/15/18	5 D	5.43
G.N.C. ENERGY CORP	470 D	4.70
SUREBEAM CORP CL A	2,316 D	-
FOCUS ENHANCEMENTS INC	92 D	0.28
ION NETWORKS INC	100 D	5.00
PCCW LTD-ADR	1 D	4.55
ITA HOLDINGS INC	2,200 D	-
MCY.COM INC	4,300 D	-
KENILWORTH SYSTEMS CORP	525 D	3.15
IONIC FUEL TECHNOLOGY INC	2,000 D	5.00
U S PLASTIC LUMBER CORP	500 D	0.01
VITESSE SEMICONDUCTOR CORP	7 D	4.41
HIV-VAC INC	250 D	3.75
DIVINE INC-A	3,779 D	3.78
TRANSMEDIA EUROPE INC	1,250 D	-
HORN SILVER MINES INC	305 D	3.66
CAMBRIA PCR REF-BETHL	35,000 D	3.50
FAVRILLE INC	96 D	3.74
DYNACORE PATENT LITIGATION T	3,117 D	3.12
DO NOT USE E.SPIRE COMMUNICATIONS I DO NC	3,000 D	-
IT GROUP INC/THE	1,000 D	3.00
MOYDOW MINES INTL INC	20 D	2.85
PLIANT SYSTEMS INC	3,000 D	3.00
TOPAZ GROUP INC	3,000 D	3.00
POPE & TALBOT INC	595 D	2.98
COLUMBIA LABORATORIES INC	465 D	1,827.45
COLUMBIA SAVINGS & LOAN ASSC	405,954 D	-
COM TEL INC	4,600 D	-
COMDISCO INC 6.13% 08/01/49	2,000,000 D	20.00
COMDISCO INC 5.95% 04/30/49	3,000,000 D	30.00
COMMERCIAL PROPERTY CORP	200 D	-
COMMONW SVGS ASSN/HOUSTON	100 D	0.01
COMMODORE ENVIRONMENTAL SVCS	18 D	0.02
COMMUNICATIONS CORP AMERICA	3 D	-
COMMUNITY HEALTH COMPUTING CORP	144,350 D	1.01
COMMUNITY BNCP ORD	10,217 D	0.01
COMPARATOR SYSTEMS CORP NEW	5,500 D	-
COMPLETE MANAGEMENT INC 8% 08/15/03 CV	25,000 D	2.50
COMPOSITECH LTD	301,872 D	-
COMPUTER STORE INC	300 D	-
COM21 INC	100 D	-
CONNECTIVITY TECHNOLOGIES	1,250 D	-
CONOLOG CORP 4% PFD SER A PFD	1,500 D	210.00
CONSECO INC ESCROW 9% 10/15/06	50,000 D	2,250.00



CONSOLIDATED ACORN RESOURCES LTD	300 D	-
CONS CAPITAL NORTH AMERICA	11,000 D	-
CONSOLIDATED NRD RESOURCES LTD	40 D	0.01
COMPUSONICS VIDEO CORP	170 D	0.17
CONSTON CORP-CL A	253 D	-
CONSUMERS INTERNATIONAL INC 10.25% 04/01/0	100,000 D	-
CONSUMERS PACKAGING INC	30,000 D	3.00
CONTINENTAL AIRLINE HOLDINGS 6.5% PFD	110 D	0.01
WTS CONVERGENT COMMUNICATIONS INC 144A	30,000 D	30.00
CONTINUUM GROUP A INC	302 D	-
CONTINUUM GROUP B INC	1,009 D	-
CONTINUUM GROUP D INC	1,009 D	-
CONTINENTAL STEEL CORP	170 D	-
CONTOUR ENERGY CO	2,060 D	-
CONVERSE INC-DEL	15 D	-
COPELAND (AL) ENTERPRISES 17.5% PFD	1,483 D	-
ENTERMEDIA INC	25,000 D	2.50
ENTRECAP INTERNATIONAL INC	29,047 D	-
COPPER LAKE EXPLORATIONS LTD	1,100 D	-
ENVIRO PRODUCTS & TECH CORP	1,642 D	1.64
CORDEX PETROLEUMS INC-CL A	15 D	-
ENVIROPUR WASTE REFIN & TECH	564 D	0.06
CORE-MARK HOLDING CO INC	8,081 D	225,621.52
ENVIROSURE MANAGEMENT CORP	447,100 D	-
EQUITEC FINANCIAL GROUP INC	4,000 D	0.40
EQUUS RESOURCES INC	25 D	0.01
ERIE LACKAWANNA INC	1 D	-
ESARCO INTERNATIONAL INC NEW	3,000 D	-
ESCAMBIA SFM INT L-12	20,000 D	14,427.60
ESPRIT TELECOM GROUP PLC 10.875% 06/15/08	23,000 D	-
ETRAVELSERVE.COM INC	157 D	-
EVERCORE PARTNERS INC-CL A	18,013 D	286,406.70
EVEREX SYSTEMS INC	355,705 D	-
COSMOS RESOURCES INC	14 D	0.00
COUNTRY WORLD CASINOS INC	10,000 D	0.01
EVOLVE SOFTWARE INC	648 D	0.06
EXCHANGE APPLICATIONS INC	49 D	0.00
COUNTY BANK-A FED SVGS BANK SANTA BARBAI	108,105 D	-
EXELON GENERATION CO LLC 6.2% 10/01/17	7,000 D	7,253.59
COVANTA ENERGY CORP	1,500 D	-
COVINGTON DEV GROUP INC	26,900 D	2.69
EXDS INC 4.75% 07/15/08 CV	1,875,000 D	3,710.81
EXODUS COMMUNICATIONS KK	96,722 D	-
COXHEATH GOLD HOLDINGS	20,000 D	-
CRAY COMPUTER CORP	38,800 D	38.80
CRAZY EDDIE INC	325 D	-
EXTRACTIVE FUELS INC	600 D	0.06
CRITICAL INDS	135,100 D	1,080.80
EYE CASH NETWORKS INC	65 D	-
F.A. TUCKER GROUP INC	32,180 D	-
CROSS COUNTRY HEALTHCARE INC	3,688 D	59,008.00
CROSS.MEDIA MARKETING CORP NEW	87 D	-
FIAC ORD	500 D	-
CROSSLAND SVGS FEDL SVGS BK SR SUB CAP N	5,000,000 D	0.05
FM AMERICAN INTERNATIONAL INC	1,100 D	-
F & M DISTRIBUTORS SR SUB NTS 11.5% 04/15/03	15,000 D	0.01
FAB INDUSTRIES INC	2,500 D	-

CROWN LABORATORIES INC NEW	4,000 D	-
CROWN NORTHCORP INC	80 D	-
CRYSTAL BRANDS INC	30,200 D	-
RTS FAIRFAX FINL HLDGS LTD (CONTINGENT VAL	4,000 D	-
FAIRFIELD COUNTY BANCORP INC	3,300 D	-
FAIRFIELD-NOBLE CORP	47 D	-
ANE FAIRLANE MANAGEMENT CP	1,400 D	14.00
CUSTER CHANNEL WING CORP "B"	100 D	-
FAMILY GOLF CENTERS INC 5.75% 10/15/04 CV	6,075,000 D	3,037.50
FAMOUS RESTAURANTS INC	148,800 D	14.88
CYBERMATICS INC	200 D	0.02
FAST FOOD OPERAT	24,600 D	2.46
CYCLELOGIC INC	32 D	-
CYCOMM INTERNATIONAL INC-WYO	1,000 D	-
CYMATICOLOR CORP	50 D	0.01
CYNET INC - CL A	700 D	0.14
CYPRESS SEMICONDUCTOR CORP 1% 09/15/09	3,292,000 D	-
DBL LIQUIDATING TRUST CTF BEN INT CL A	4 D	-
DBL LIQUIDATING TRUST-CL C3	2,000 D	-
DCI TELECOMMUNICATIONS INC NEW	38 D	-
DDS TECHNOLOGIES USA INC	12,000 D	12.00
FERBER MINING CORP	1,000 D	-
FERTIL-A-CHRON INC	2,000 D	-
FUTURE COMMUNICATIONS INC NEW	12,096 D	1.21
DRX INC	10 D	0.05
FUTURE EDUCATIONAL SYSTEMS	60 D	-
FUTURELINK CORPORATION	1,156 D	-
DSW INC-CLASS A	9,502 D	142,815.06
50 OFF STORES INC	1,050 D	-
FILENES BASEMENT CORP	3,000 D	-
D WI CORP	36 D	-
FINANCIAL CORP OF AMERICA 8% PERP PFD A FL	33 D	-
GBC CLOSED CIRCUIT TV CORP	3,500 D	0.01
FINET.COM INC	165 D	-
DAIMLER FINANCE NORTH AMERICA LLC 7.3% 01/	14,000 D	15,370.61
RB CAPITAL SECUR RESIDENC SA	28,473 D	-
GP STRATEGIES CORP	1,755 D	16,058.25
DAIRY MART CONVENIENCE STORE	37 D	0.00
DAISY SYSTEMS CORP 9% 05/31/14 CV	31,144 D	-
DO NOT USE DAISYTEK INTL CORP	97 D	-
GSE MULTIMEDIA TECH CORP	5,000 D	0.50
FIRST BANKERS TRUST & SAVINGS ASSN-MIDLAN	3,110 D	-
GST USA INC 13.875% 12/15/05 *	10,310,000 D	103.10
GST NETWORK FUNDING INC 10.5% 05/01/08	51,293,000 D	512.93
FIRST CAPITAL HOLDINGS CORP	94,000 D	-
GST EQUIPMENT FUNDING 13.25% 05/01/07	40,319,000 D	403.19
FIRST CAPITOL FINANCIAL CORP	60,506 D	-
WTS GT GROUP TELECOM INC EXP 2/1/2010	15,616 D	156.16
FIRST FEDERAL BANCSHARES INC /DE	129,643 D	1.30
FIRST FEDERAL SAVING BANK OF GEORGIA-WIN	2,500 D	-
GA EXPRESS INC	2,000 D	0.20
FIRST FILMS INC	325,051 D	32.51
DATRONICS ENGINEERS INC	600 D	-
FIRST MIDWEST FINL CORP	11 D	-
FIRST NEW YORK BANK FOR BUSINESS	2,600 D	-
FIRST PHONE CORP	200 D	0.00
GALACTIC RESOURCES LTD	9,800 D	-

DE ROSE INDUSTRIES INC	3,600 D	0.36
GALAXY ONLINE INC	3,000 D	0.30
FIRST SERVICE BANK FOR SVGS LEOMINISTER M	20,600 D	-
FIRST SOUTHERN BANCORP INC/B	10 D	180.00
GANDALF TECHNOLOGIES INC	9,850 D	-
GANTRY CORP NEW	10,000 D	0.01
GATEWAY MEDICAL SYSTEMS INC	200 D	0.01
GEN TERM CORP	10 D	0.01
GEMINI RESOURCES INC	1,090 D	0.11
FLEMING COMPANIES INC	10,320 D	-
GENERAL DEVELOPMENT CORP NEW	7,360 D	-
FLOATING POINT S	219,585 D	-
FLORIDA FEDERAL SAVINGS BANK	1,000 D	0.10
FLORIDA WEST AIRLINES INC	1,200 D	-
FLYI INC	80 D	-
GENERAL ELECTRONICS INC	900 D	-
FONIX CORP	13 D	0.00
GENERAL HOMES CORP S/NOTES-REG CALLABLE	28,984,000 D	289.84
GENERAL HOMES CORP	300 D	0.03
FORTUNE CREDIT & INSURANCE	56 D	0.01
FRANCE TELECOM SPONSORED ADR REP CONTI	338 D	-
FRANCHISE DEVELOPMENT CORP	15,000 D	0.02
FRANCISCAN OIL CO	1,000 D	0.01
FREEPORT MCMORAN OIL & GAS ROYALTY TRUS	99 D	0.01
FREEDOM SAVINGS & LOAN ASSN TAMPA FLA	200 D	-
FRESH MAID INC	133 D	-
FRIEDE GOLDMAN HALTER INC	47 D	0.03
FRIES ENTERTAINMENT INC	120,692 D	-
FRONTEER DEVELOPMENT GROUP	1,611 D	4,027.50
FRONTIER FINANCING TRUST 6.25% 10/16/26 PFD	2,050 D	20.50
FRONTLINE CAPITAL GROUP	766 D	-
FUJIFILM HOLDINGS CORP-ADR	9,296 D	262,147.20
FULTON FEDERAL SAVINGS BANK ATLANTA GA-	87,341 D	-
GENERAL MOTORS CORP 8.8% 03/01/21	7,000 D	3,459.09
GENESCO INC-SUB CUM CONV PFD PFD	25 D	-
GENESIS HEALTH VENTURES/OLD	500 D	-
GENEVA STEEL HOLDINGS CORP	397,690 D	397.69
GENTEK INC	120 D	-
GEO INTERNATIONAL CORP	1,000 D	-
GIBRALTAR FINANCIAL CORP	600 D	-
GITANO GROUP INC	38,400 D	-
GLACIER HOLDINGS INC	1,625 D	0.16
GLOBAL DIAMOND RESOURCES INC	35,000 D	7.00
GLOBAL TELESYSTEMS INC 7.25% PERP CV PFD	30,320 D	-
GLOBAL SATELLITE NETWORK INC	1,500 D	0.01
GLOBAL TECHNOVATIONS INC	1,500 D	-
GLOBALNET CORP	5,000 D	0.50
GLOBAL FREIGHT INTEGRATORS I	1 D	0.01
GLOBAL MATRECHS INC	20 D	0.02
GOLD FIELDS LTD-SPONS ADR	2,730 D	23,368.80
GOLDEN BURRO CORP COM NEW	400 D	-
GOLDOME	557,453 D	-
GOLDMAN SACHS GROUP INC/THE 6.2% PERP PF	800 D	13,344.00
GLOBAL TELESYSTEMS INC	90 D	-
GOLDWINN RESOURCES LTD [DUAL LISTED SEDC	200 D	-
GOSS & DE LEEUW MACH CO	135 D	0.01
GOSS GRAPHIC SYSTEMS 12.25% 11/19/05	3,006,863 D	-

GOTHAM APPAREL CORP	10,000 D	-
FRACTIONAL PROXYMED INC	66,600 D	-
CELL KINETICS LT WTS AC K=1.0E-4 01/07/12	178 D	267.00
AEGON NV 6.875% PERP PFD	79 D	1,073.61
CORE LABORATORIES N.V.	228 D	25,832.40
NORTEM N V	200 D	-
CAP CANA SA 9.625% 11/03/13 REGS	45,000 D	35,824.23
CAP SA 7.375% 09/15/36 REGS	70,000 D	71,385.61
ULTRAPETROL (BAHAMAS) LTD	48,767 D	496,448.06
DANAOS CORP	4,701 D	88,190.76
IPM INC	12,000 D	-
NAVIOS MARITIME HOLDINGS INC	31,662 D	236,198.52
IRT CORP	96,791 D	0.97
ITSA LTD 12% 12/20/04	6,669 D	0.01
IBIZ TECHNOLOGY CORP NEW	100 D	-
TOP SHIPS INC	7 D	30.94
DO NOT USE AHT CORPORATION	500 D	-
KWT LTD	1 D	0.81
IEXALT INC	2 D	0.04
ATG INC	33,333 D	-
KAISER ALUMINUM & CHEMICAL CORP 9.875% 02/	150,000 D	187.50
KAISER INDUSTRIES CORP	2 D	-
ILIO INC	6,966 D	-
ABOVENET INC	66 D	3,565.98
ILOVETV ENTERTAINMENT INC	5,000 D	0.01
IMPATH INC	5,000 D	-
KAZAKSTAN GOLDFIELDS CORP	1,000 D	0.01
IMPERIAL CORP OF AMERICA	9,981 D	-
KELWYNN INC DEL	50 D	-
ACCRUE SOFTWARE INC	319,310 D	-
IMPERIAL CREDIT INDUSTRIES	62 D	0.06
KEMP INDUSTRIES INC-DEL	150 D	-
KENDLE INTERNATIONAL INC	6,555 D	324,996.90
IMPERIAL CREDIT INDUSTRY-W08	108 D	-
IN STORE ADVERTISING INC	50,300 D	17,290.63
ACTERNA CORP	19,900 D	-
IMPERIAL SUGAR CO NEW	2,284 D	98.21
KEY3MEDIA GROUP INC	275 D	-
ACTRADE FINL TECHNOLOGIES LTD	3,100 D	-
IMPSAT FIBER NETWORKS INC	12,475 D	-
KEYSTONE CAMERA PRODUCTS CORP	100 D	-
INACOM CORP	1,236 D	1.24
LEHMAN BROS POOL-RI	25,000 D	23,355.75
LEHMAN BROS-RES-L5J	25,000 D	196,082.25
LEHMAN BROTHERS COMMERCIAL BANK 0% 02/2	17,000 D	14,939.60
ADELPHIA COMMUNICATIONS CORP 13% PERP P	14,899 D	-
LEHMAN BROTHERS COMMERCIAL BANK 0% 03/3	5,000 D	4,812.50
KINETIC DESIGN SYS LTD CL A	600 D	-
ADAPTEC INC	12,500 D	41,625.00
KINETIC MINERALS INC	400 D	-
LEHMAN BROTHERS COMMERCIAL BANK 0% 04/3	10,000 D	9,445.00
LEHMAN BROS EQUITY INDX 144A WARRANT	10,000,000 D	-
INDRL DEV BK ISRAEL7.50%PRF-D PFD	10 D	-
WTS LBEF CHINA LOW EXERC PRICE WT 144A ON	10,000,000 D	-
KINGSWAY FINANCIAL SERVICES	600 D	4,764.00
INDUSTRIAL DEV BK OF ISRAEL 6% PREF SER C F	1,062 D	-
INDUSTRIAL ENTERPRISES OF AM	300 D	40.50

LEHMAN-CW13 ANHUI CONCH CE	5,059,044 D	-
LEHMAN-CW08 BAOSHAN IRON &	35,000,000 D	-
KLEINERTS INC	750 D	0.08
KITTY HAWK INC	2,000 D	210.00
WTS LB LUX INDIAN LOW EX PRICE WT ON SOBH	3,500,000 D	54,702,984.00
WTS LEHMAN BROS LUXEMBOURG EQUITY FIN S	12,500,000 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 03/08/12 14	7,500,000 D	-
ADTEC	16,947 D	-
WTS LBEF CALL WARRANT INDIAN BANK 144A DL	7,500,000 D	-
LEHMAN-CW12 IDEA CELLULAR	7,450,326 D	13,768,202.45
KLYSTRONICS INC	20 D	-
LB WT SHANGHAI ZHENUA 144A 22/3/2012	30,000,000 D	54,930,000.00
ADVANCE AMERICA CASH ADVANCE	3,369 D	14,318.25
WTS LBEF CHINA LOW EXER PRICE WT ON OFF	7,000,000 D	700.00
KNOWLEDGEBROKER INC	8 D	0.02
LEHMAN BROTHERS WTS AC K=1.0E-4 05 LEHMAI	1,388,000 D	-
INFORMATION ARCHITECTS CORP	719 D	0.72
ADVANCED OPTICS ELECTRONICS	10,000 D	-
LEHMAN BROTHERS WTS AC K=1.0E 144A LEHMA	4,000,000 D	-
INFORMATION SCIENCE INC	13,600 D	-
WTS LEHMAN BROS EQUITY FIN SA IND LOW EX F	7,500,000 D	-
KOMAG INC	1,700 D	-
LEHMAN-CW12 BHARAT HEAVY E	750,000 D	-
INFOTECHNOLOGY INC	22,600 D	-
ADVANSTAR HOLDINGS CORP	1,250 D	112,500.00
WTS LEHMAN BROS EQTY FIN SAINDIAN LOW EX	1,250,000 D	-
INFORMATION MGMT TECH -CL A	70 D	0.01
LEHMAN BROTHERS WTS AC K=1.0E-4 06 LEHMAI	7,500,000 D	-
INGLES MARKETS INC -CL A	6,167 D	161,143.71
LEHMAN-CW12 INDIA CEMENTS	630,338 D	-
LEHMAN BROTHERS WTS AC K=1.0 07/10/12	1,975,000 D	-
LEHMAN-CW12 AMBUJA CEMENTS	20,000,000 D	61,456,000.00
LEHMAN-CW12 JINDAL SAW LTD	3,000,000 D	-
INNOVATION INTL INC	1,500 D	0.15
LEHMAN CHINA PRICE WNT SICHAUN 144A	15,000,000 D	-
INNOTEK CORP-ARK	3,250 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	2,000,000 D	-
INNOVET INC	25,600 D	-
KOPPERS HOLDINGS INC	9,124 D	424,539.72
AEROVOX CORP	735 D	0.74
LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	10,000,000 D	-
WTS LEHMAN BROS EQUITY FIN S.ANSUEL INDIAI	1,000,000 D	-
INNOVATIVE HOLDINGS & TECH	4,993 D	0.50
LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12	1,300,000 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 09/07/12 14	6,500,000 D	-
WTS LEHMAN BROS EQ. FINANCENAXSB IND LOV	2,000,000 D	-
LEHMAN-CW12 ICICI BANK LTD	1,750,000 D	-
WTS LEHMAN BROS EQ. FINANCENMICE IND LOV	300,000 D	-
KUSHNER LOCKE CO	1,100 D	-
WTS LEHMAN BROS EQ. FINANCENMAST IND LOV	5,000,000 D	-
INTEGRATED BARTER INTL INC NEW \$0.04 PAR	75 D	0.03
L&H CAPITAL TRUST I 4.75% 07/01/08 CV PFD 144/	121,065 D	-
LEHMAN-CW12 PUNJ LLOYD LIM	5,000,000 D	-
L A GEAR INC CONV SUB DEBS 7.75% 11/30/02 CV	500 D	50.00
AIRTECH INTERNATIONAL GROUP	2,000 D	0.20
INTACTA TECHNOLOGIES INC	11,400 D	1.14
LEHMAN-CW12 SANGHI INDUSTR	15,000,000 D	-

L A GEAR INC ORD	100 D	10.00
INTEGRATED HEALTH SERVICES	320 D	-
WTS ALLADDIN GAMING	6,000 D	1.50
LEHMAN BROTHERS WTS AC K=1.0E-4 09/24/12	7,500,000 D	-
INTEGRATED RESOURCES INC	4,890 D	-
LEHMAN BROTHERS WTS AC K=0.0010 09/05/12	17,500,000 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/12	14,000,000 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 09/05/12	2,500,000 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 09/27/12	9,000,000 D	-
INTELOGIC TRACE INC NEW	109,768 D	-
ALLEGHENY TECHNOLOGIES INC	1,150 D	51,750.00
LEHMAN-CW12 RELIANCE ENERG	1,500,000 D	-
INTELOGIC TRACE INC 10% PFD PFD	12,392 D	0.01
ALLEGIANCE TELECOM INC	3,750 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 10/01/12	2,500,000 D	-
INTELLIGENT BUSINESS COMM CP	300 D	-
LEHMAN-CW12 UNITECH LIMITE	5,000,000 D	-
LSI CORP	2,200 D	0.01
LEHMAN-CW12 POWER GRID COR	15,000,000 D	-
LTV CORP	474 D	-
LEHMAN-CW12 GMR INFRASTRUC	1,500,000 D	32,137,426.50
ALLERION INC	341,875 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 03 LEHMAI	8,000,000 D	-
LPBP INC CLASS A VOTING	3,000 D	0.01
INTERFACE INC-CL A	25,766 D	312,541.58
LEHMAN BROTHERS WTS AC K=1.0E-4 10 LEHMAI	200,000 D	-
DO NOT USE INTERLIANT INC	4,150 D	-
LEHMAN-CW12 DAQIN RAILWAY	7,000,000 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/12	3,000,000 D	14,953,125.00
LEHMAN BROTHERS WTS AC K=1.0E-4 10/19/12	13,500,000 D	-
LEHMAN-CW12 TELE DATA INFO	12,500,000 D	-
LEHMAN-CW12 SPICE COMMUNIC	25,000,000 D	-
INTERNATIONAL BIOFUEL & BIOCHEMICAL CORP	15 D	0.02
LEHMAN BROTHERS WTS AC K=1.0E-4 10/26/12	25,000,000 D	-
MARKET VECTORS RUSSIA ETF	9,100 D	309,582.00
INTERNATIONAL BRANDS INC	1 D	0.01
LEHMAN-CW12 TECH MAHINDRA	5,000,000 D	-
INTERNATIONAL BRANDS INC CV	1 D	0.01
LEHMAN-CW12 STERLITE INDUS	10,000,000 D	-
INTERNATIONAL BURGERS NOW LTD	3,334 D	-
LEHMAN-CW12 STEEL AUTHORIT	50,000,000 D	-
LEHMAN-CW12 INDUSIND BANK	5,000,000 D	-
LEHMAN-CW12 OIL & NATURAL	24,598,439 D	-
MARQUEST RESOURCES CORP CL A	10 D	0.01
INTERNATIONAL COMMUNICATIONS	200 D	-
LEHMAN-CW12 CONSOLIDATED C	1,150,000 D	-
INTL CONSUMER BR ORD	20,800 D	23,400.00
LEHMAN-CW12 KOUTONS RETAIL	1,500,000 D	-
INTERNATIONAL FAST FOOD CORP	231 D	-
LEHMAN-CW12 INDIAN OIL COR	24,727,529 D	-
INTL FIBERCOM INC	450 D	-
WTS LEHMAN BROTHERS (LUXEMBOURG) EC	30,000,000 D	-
MARTECH USA INC	400 D	-
WTS LEHMAN BROTHERS (LUXMB)EQUITY FINAN	4,500,000 D	-
MARTEN TRANSPORT LTD	2,185 D	46,016.10
INTL GAMING MANAGEMENT INC	102,100 D	19,399.00
WTS LEHMAN BRO(LUX) SA CALL WTS ON CHIN	2,498,392 D	15,774,597.25

LEHMAN BROTHERS WTS AC K=1.0E-4 11/15/12	10,000,000 D	-
INTERNATIONAL META SYSTEMS	2,538 D	0.25
LANDMARK BANK FOR SAVINGS	406 D	0.01
LEHMAN-CW12 GUANGZHOU KING	1,527 D	2,848.16
INTERNATIONAL PRODUCTS INC	6 D	-
LANDMARK COMMUNITY BANCORP INC	28,412 D	2.84
MARTINEZ & MURPHEY INC	1,500 D	-
LEHMAN-CW12 SHANGHAI YANHU	1,583 D	1,689.38
INTERNATIONAL PRECIOUS MINER	15 D	-
LEHMAN-CW12 PETROCHINA CO	10,000,000 D	-
INTL RESEARCH & DEVELOPMENT CORP-DEL	136,796 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/12	10,000,000 D	-
MARVEL ENTERTAINMENT GROUP INC	8,100 D	-
LANSBOROUGH CORP SR NT 15% 03/31/05	1,940 D	1,940.00
INTERNATIONAL SEMI TECH MICROELEC INC SR :	100,000 D	10.00
LEHMAN BROTHERS WTS AC K=1.0E-4 11/26/12	10,000,000 D	-
LANESBOROUGH CORP	274 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 01/02/13 14	4,500,000 D	24,615,000.00
INTERNATIONAL TILLEX ENTERPR	6,150 D	-
LEHMAN-CW13 XINJIANG GOLDW	5,000,000 D	-
LAS COLINAS CORP CONDUIT MTG PASS THRU C	102,471 D	-
LEHMAN-CW13 CHINA PACIFIC	5,000,000 D	21,067,175.00
INTERNATIONAL WIRELESS COMMUNICATIONS H	423,014 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 02/20/13	12,500,000 D	38,420,000.00
LASER MORTGAGE MANAGEMENT INC	2,700 D	-
LEHMAN-CW11 LANDLORD BASKET	1,000,000 D	-
MATSUSHITA ELEC IND-SPON ADR	9,185 D	176,903.10
LEHMAN BROTHERS WTS AC K= 05/07/13 144A	1,000,000 D	2,973,600.00
AMERICAN BIOMED INC	3,000 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 06/06/13 14	2,500,000 D	-
AMERICAN CAPITAL LTD	1,649 D	42,461.75
LATIN FOODS INTL INC	10,000 D	0.01
LEHMAN-CW13 TATA POWER CO LT	500,000 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 06/21/13 14	1,000,000 D	-
LEHMAN BROTHERS WTS AC K=1.0E-4 07/02/13	1,000,000 D	-
AMERICAN INTERNATIONAL MARKETING INC	3 D	-
LEAK-X ENVIRONMENTAL CORP	1,787 D	0.18
INTEROIL CORP	700 D	20,125.00
LEHMAN TR RI-TRS-P36	25,000 D	25,000.00
MAXAXAM CORP	400 D	-
LEHMAN MUN TR-P43	25,000 D	25,000.00
INTERWOVEN INC	5,853 D	87,795.00
LEAP WIRELESS INTERNATIONAL INC	32,851 D	-
LEHMAN MUN TR-144A	25,000 D	25,000.00
MCCRORY CORP SF S/D-REG- CALLABLE 7.75% 04	19,400 D	0.06
MCCRORY PARENT LIQUIDATING TRUST-CBI	17 D	-
LEINER HEALTH PRODUCTS INC 11% 06/01/12	305,000 D	25,221.67
INTUIT INC	6,452 D	204,786.48
LEP GROUP PLC SPONSORED ADR	87,200 D	-
MEADOW GROUP INC ORD	3,155 D	-
LESLIE FAY COMPANIES INC	250 D	-
MED DIVERSIFIED INC	18,000 D	-
INVESTAMERICA INC	200 D	0.02
AMERIVEST PROPERTIES	92 D	843.64
LEVITZ FURNITURE INC	300 D	-
MEDGROUP INC/CALIF	13,927 D	1.39
INVESTORS FINANCIAL CORP-VA	59,639 D	-

LEXINGTON INDS INC	340 D	-
MEDIA HOLDINGS INTERNATIONAL	1 D	0.01
LEXINGTON INSTRS CORP	6 D	-
MEDIA VISION TECHNOLOGY INC OLD (CTFS PRIC	169,604 D	-
MICADANT PLC 15% 05/01/07	4,150,000 D	-
LEHMAN BROTHERS HOLDINGS INC 0% 12/31/09 F	388 D	28.13
MEDIACOM COMMUNICATIONS-CL A	43,531 D	319,952.85
MEDICAL PROPERTI ORD	34,366 D	-
ANCHOR GLASS CONTAINER CORP NEW	24 D	0.02
MEDICALOGIC/MEDSCAPE INC	1,000 D	-
ANTENNA TV ADS	19 D	125.88
LIBERMAN ENTERPRISES INC CTF ELIGIBILITY	200 D	-
IRONSTONE GROUP INC	6,808 D	7,488.80
MEDIVIX INC	4,000 D	-
LIFEPOINT INC	400 D	-
IROQUOIS BRANDS LTD	16,759 D	-
APHTON CORP	600 D	0.60
MEGAFOODS STORES INC	144,855 D	-
LIFELINE BIOTECHNOLOGIES INC	1 D	0.01
MEDTRONIC INC	13,161 D	690,557.67
MEDISYS TECHNOLOGIES INC	1,300 D	-
LEHMAN BROTHERS HOLDINGS INC 7% 09/14/21 M	50,000 D	6,500.00
MEGO FINANCIAL CORP	166 D	0.02
MELTRONIX INC	5,000 D	-
MEMBERS SERVICE CORP NEW \$0.50 PAR	60 D	-
LINCORP HOLDINGS INC	33 D	0.00
ISHARES S&P 500 GROWTH INDEX	1,300 D	78,182.00
LINK ENERGY LLC	15 D	-
MERET INC	56,744 D	5,319.75
LIONEL CORP	400 D	-
ISHARES RUSSELL 1000 GROWTH	274 D	14,184.98
LIVENT INC	340 D	-
ISHARES S&P SMALLCAP 600	231 D	15,042.72
ISHARES DJ US INDEX FUND	99 D	6,132.06
LOGICVISION INC	126 D	119.70
LOMAS FINANCIAL CORP NEW	171,014 D	-
MERRY-GO-ROUND ENTERPRISES INC	500 D	-
LONE STAR LIQUIDATING TRUST	3,233,600 D	-
MET CAPITAL CORP	2,000 D	0.01
LORAL ORION NETWORK SYS INC WT COM	37,625 D	376.25
LOUISIANA STATE AGRIC FIN AU -A-REV TAXABLE	70,000 D	1,400.00
METHODE ELECTRONICS INC	20,503 D	193,548.32
LUCID ENTERTAINMENT INC	2,000 D	-
METRO INTERNATIONAL INC	500 D	-
ITALY FUND INC ESCROW	2,768 D	-
METROCALL INC	14,660 D	-
METROPOLITAN CIRCUITS INC	4,025 D	-
METROPOLITAN FED ORD	14,911 D	1,863.88
LUMINANT WORLDWIDE CORP	800 D	-
LYNTEX INTERNATIONAL INC	20 D	0.00
M & T BANK CORP	31,539 D	2,948,896.50
JM RESOURCES ORD	206 D	0.02
MCORP	999 D	-
JPM INDUSTRIES INC	1,279,289 D	-
MCORP 0% PERP PFD A AUCT	116 D	-
MCORP 0% PERP PFD B AUCT	119 D	11,900.00
MICROCOMPUTER ME ORD	1,300 D	0.13



MICROMEDICAL DEVICES INC	10,000 D	-
MCMS INC 9.75% 12/31/49 B	3,500,000 D	350.00
MSCI INC	57,477 D	17.24
MEI DIVERSIFIED INC	129,300 D	12.93
MID-AMERICAN WASTE SYSTEMS	10 D	-
JAGGED EDGE MTN GEAR INC NEW	8 D	-
JAMCO LTD	2,000 D	-
LEHMAN BROTHERS BANK FSB 5.25% 08/06/18 CE	15,000 D	-
JAMES MADISON LTD	200 D	-
MKR HOLDINGS	300 D	0.01
MIDWAY AIRLINES CORP	3,800 D	-
MIDWAY MCKITTRICK OIL CO	411 D	0.01
MPTV INC COM	11,700 D	-
MIGRATEC INC	111,000 D	-
MILLENIUM MED SUPPLY CORP	1,000 D	10.00
JEFFERSON NATIONAL BANK WATERTOWN N.Y.	36,892 D	-
MILLERS COVE RESOURCES INC	156 D	-
JENNIFER CONVERTIBLES INC AUCT	44 D	4,400.00
JET DRILL CANADA INC	55 D	-
MTI TECHNOLOGY CORP	25 D	0.03
JETBORNE INTERNATIONAL INC NEW	70 D	-
JO-ANN STORES INC	12,083 D	311,378.91
MINERAL ACCEPTANCE CORP	500 D	0.01
JONES PLUMBING SYSTEMS INC	11,815 D	1.18
MISSISSIPPI CHEMICAL CORP	1,660 D	-
MO SFM RES RCPTS-144A	25,000 D	64,763.00
SISTEMA JSFC-144A SPONS GDR 144A	100 D	1,060.00
MIZLOU COMMUNICATIONS	69,900 D	-
LEHMAN BROTHERS HOLDINGS INC 8.9% 12/07/22	200,000 D	200,000.00
MOBICLEAR INC	1 D	0.03
MAGELLAN ENERGY LTD	1 D	0.00
JUST FOR FEET INC COM STK	38 D	-
MOBILEMEDIA CORP-CL A	5,404 D	-
JYRA RESEARCH INC	2,500 D	-
MAGIC MARKER INDUSTRIES INC	125 D	-
MAGIC SOFTWARE ENTERPRISES	7 D	15.12
MAGNUM RESOURCES INC	1 D	0.00
MOLECULAR SYSTEMS INC	15,000 D	-
KMART CORP PASS THROUGH TRUST 1995-K1 8.9	28,000 D	24,842.16
KMS INDUSTRIES INC	12 D	0.00
MOLTEN METAL TECHNOLOGY INC	100 D	0.10
MAINE SUGAR INDUSTRIES INC	1,160 D	0.12
MALAN REALTY INVESTORS INC	10,000 D	0.01
MALLARD COACH CO INC	129,060 D	-
MONITERM CORP	64,434 D	-
MANCHESTER LIFE & CAS MGMT	10 D	-
MANNATECH INC	4,284 D	16,750.44
MONTE CARLO CORP	5,000 D	-
MANUFACTURED HOMES INC-CL A	70,576 D	-
MONTEBELLO ORD	4 D	-
MARCHFIRST INC	2,000,614 D	-
MAREX INC	300 D	0.01
MARGAUX INC WITH DUE BILLS	1,000 D	-
JP MORGAN & CO INC/OLD 6% 01/15/09 MTNA	49,000 D	49,183.75
MARINER HEALTH GROUP INC 9.5% 04/01/06 B	450,000 D	-
MARITIME FRUIT CARRIERS LTD	100 D	-
INNOVATION HOLDINGS	1 D	0.00

MORSE BOULGER INTL CORP	64,550 D	6.46
MORTGAGE.COM INC	10,367 D	-
MOUNT CLEMENS CORP	100 D	0.01
MOUNTAIN ENERGY INC	500 D	-
MOVIE GALLERY IN WTS K= 05/15/15	442 D	0.00
MOVIEMATIC IND ORD	2,200 D	-
MULTIPLEX SERVICES INC	806 D	-
MYTURN.COM INC	5,000 D	-
NAB ASSET CORP LIQUIDATING TR UNITS (NON-T	1,229 D	0.04
NCA MINERALS CORP	600 D	0.01
NESB CORP	122,566 D	7,660.38
NIC INC	1,875 D	13,575.00
NPS TECHNOLOGIES GROUP INC	2,000 D	-
NX NETWORKS	100 D	-
NABI BIOPHARMACEUTICALS	26,309 D	144,699.50
NAHAMA & WEAGANT ENERGY CO NEW	20,000 D	-
NAPSTER INC	5,187 D	13,382.46
NATIONAL LUMBER & SUPPLY INC	1,800 D	-
NATIONAL MEDPLEX CORP	2,000 D	-
NATIONAL RESOURCE GROUP INC	2,000 D	-
NATIONSRENT INC	5,500 D	-
NATIONWIDE LEGAL SERVICES	12,300 D	-
NATURA ENERGY CORP NEW	25 D	-
NATUREWELL INC	300 D	0.30
NAVARRE CORP	100 D	154.00
NEBCO EVANS HOLDING CO 11.25% 03/01/08 PFD	20,998 D	25.20
NEON COMMUNICATIONS INC	1,000 D	-
NEOSTAR RETAIL GROUP INC	6,848 D	0.68
NETPLEX GROUP INC	250 D	0.25
NEUROCRINE BIOSCIENCES INC	12,472 D	67,473.52
NEW DIMENSIONS LEARNING CORP	200 D	-
NEW ORLEANS GREAT NORTHERN RR 5% 07/01/3	2,000 D	1,148.02
NEW TEL LIMITED-SPON ADR	6,500 D	0.65
NEW YORK CITY SHOES INC	1,600 D	-
NEW YORK COMMUNITY BANCORP	12,355 D	253,277.50
NEW YORK TELECOMPUTING & VIDEOTEX CORP	10,000 D	1.00
NEXTEL PARTNERS INC 1.5% 11/15/08 CV *	5,000 D	11,158.95
NI-CAL TECHNOLOGY LTD	2 D	-
NINETOWNS INTERNET TECH-ADS	292 D	546.04
NOMAS CORP NEV PFD SER A PFD	135,923 D	-
NORTANKERS INC	900 D	-
ULTRASHORT MIDCAP400 PROSHAR	305 D	17,156.25
NORTH AMERICAN RECYCLING SYS	88,000 D	8.80
NORTHERN PACIFIC CORP 3% 01/01/47	1,000 D	562.83
NORTHGATE COMPUTER CORP	300 D	-
PSINET INC	351,654 D	-
NORTHWESTERN STEEL & WIRE CO 9.5% 06/15/0	4,010,000 D	401.00
PURE BIOSCIENCE	20 D	80.20
PURE H2O INC	1 D	0.00
NOVO CORP	2,000 D	0.20
NU-MED INC NEW	298 D	-
QANTEL CORP	300 D	-
NTELOS HOLDINGS CORP	3,445 D	99,767.20
QINTEX ENTERTAINMENT INC	320 D	-
TOBA PULP LESTARI TBK-SP ADR	227 D	21.79
NUMERICA FINL CO	84,064 D	420.32
PACAD INC	300 D	0.03

QUADREX CORP	270,770 D	27.08
NUTRI BEVCO INC	5,000 D	-
NYCAL CORPORATION	50 D	-
PACEL CORP	1 D	0.00
QUANTECH LTD	1,000 D	0.10
PACESETTER HOMES INC	24,300 D	0.07
QUESTEC INC	40,107 D	-
NUVEEN QUALITY PREFERRED INC	19,584 D	140,025.60
PACIFIC ENGINEERED MATERIALS INC	41,000 D	-
PACIFIC HEALTH CARE ORG INC	100 D	60.00
QUENTRA NETWORKS INC	1,000 D	-
OAKWOOD MORTGAGE INVESTORS INC 8.29% 09	4,000,000 D	-
PACIFIC STAR COMMUNICATIONS CORP	4,000 D	0.01
PAGE PETROLEUM LTD	1,556 D	-
ORA ELECTRONICS INC	5,601 D	0.56
PAIN SUPPRESSION LABS INC	2,300 D	0.23
OAKWOOD HOMES CORP	61 D	-
PAIUTE OIL & MINING CORP	4,484 D	-
RB ROBOT CORPORATION	200 D	-
RDM SPORTS GROUP INC 8% 08/15/03 CV	5,000 D	75.00
PAN AM CORP	6,045 D	-
ODESSA FOODS INTL INC	5 D	0.01
RLI INC	50,000 D	-
PAN SMAK PIZZA INC-ORD	3,200 D	0.02
PAN AMERICAN WORLD AIRWAYS INC SR DEB-RE	110,000 D	0.02
RPC INC	6,756 D	119,243.40
PAN AMERICAN WORLD AIRWAYS SR DEBS-REGI	143,000 D	0.01
PAN AM CORP 9% 09/01/10 CV	10,000 D	-
DO NOT USE PANACO INC	16,526 D	-
RSL COMMUNICATIONS PLC 12% 11/01/08	10,000 D	100.00
PANAMERICAN BANCORP	5,900 D	-
OFFICE PRODUCTS OF AMERICA INC CL A	42,500 D	-
OIL INTERNATIONAL LTD	50 D	-
R V A CORP	330 D	-
PARAGON TRADE BRANDS INC ESCROW	4,100 D	-
PARATECH INTL INC	4,000 D	-
OK SFH-SER A5-144A	10,000 D	10,000.00
PARIS INDS CORP	20 D	0.01
PARK CTR CMNTY DEV	12,350,000 D	10,352,140.50
RADIAN PETROLEUM CORP	2,000 D	-
RADLON INCOPORATED	100 D	-
OMNIMAX ORD	4,300 D	0.43
PARIS INDS CORP PFD A PFD	20 D	0.01
PARK PHARMACY CORPORATION	75 D	0.01
RAILWORKS CORP	5,000 D	0.50
PARKER AUTOMOTIVE CORP	1,000 D	-
OMEGA ALPHA INC	50 D	0.01
OMNI INTERNATIONAL TRADING	29,070 D	-
PARTS.COM INC	100 D	0.01
RAMAGON TOYS INC	200 D	0.01
PATAGONIA CORP	100 D	0.01
OMNITEC INC	15,100 D	1.51
PATCHGEAR.COM INC	1,000 D	-
RAMP CORP	841 D	16.82
PATHE COMMS	14,300 D	-
RAMPART GENERAL	2,000 D	0.02
PATHE INDUSTRIES INC	100 D	-

WTS RAND INFORMATION SYSTEMS INC	20 D	0.01
WTS PATHNET INC	31,200 D	312.00
ONEFAMILY.COM INC RESTRICTED	2,000 D	1,680.00
RANGE ENERGY INC	333 D	0.03
ONEITA INDUSTRIES INC	1,000 D	-
ONO FINANCE P 0% 05/31/09 144A A\$CT ONO FINA	2,000 D	0.20
PAUL SAMUEL ASSOCIATES INC	50 D	-
RASCALS UNLIMITED INC	1,000 D	0.10
PAY TELEVISION CORP	160 D	8.00
OOM PAUL CONSOLIDATED MINING CO	100 D	-
PAYLESS CASHWAYS INC	20,000 D	-
REA GOLD CORP	12,350 D	-
OPTEL INC 144A	18,325 D	1.01
OPTO MECHANIK INC	22,335 D	2.23
REALMARK ACQUISITIONS II LLC UNIT CL A	106 D	0.01
PECOM ENERGIA S A SPONSORED ADR REPSTG	185 D	572.39
RECLAIM INC	200 D	-
ORETEK INC	25 D	-
PEGASUS INDUSTRIES INC	20 D	-
ORFA CORP OF AMERICA	4,300 D	-
DO NOT USE REFCO INC	188 D	-
REGAL COMMUNICATIONS CORP	142,498 D	-
REGENT COMMUNICATIONS INC	174 D	156.43
REGENT AIR CORP	3,100 D	0.02
PENGUIN GROUP INC	75 D	0.01
REGINA COMPANY INC	5,000 D	-
PENN STAR OIL CORP	1,008 D	-
RELIANT BUILDING PRODUCTS 12.375% 05/01/49	1,500,000 D	150.00
REMBRANDT COSMETICS CORP	250 D	0.06
OTIS OIL & GAS CORP	50 D	-
PENNSYLVANIA ENGINEERING CORP	11,325 D	-
OUTBOARD MARINE CORP 7% 07/01/02 CV	10,000 D	1.00
PENSADOR RESOURCES INC	17 D	4.25
OUTRIGHT INDUSTRIES INC	800 D	0.08
OVABLOC INC	280 D	0.01
PENTA SYSTEMS INTL INC	1,400 D	-
OVERMYER CORP	7,700 D	-
RESERVE INDUSTRIES CORP	9,800 D	-
PEREGRINE ENTERTAINMENT LTD	366 D	-
PEREGRINE SYSTEMS INC	8 D	-
PERPETUAL FINANCIAL CORP 7.25% 05/15/11 CV	5,000 D	-
PERPETUAL FINANC	179,043 D	5,595.09
PGI INC	238 D	-
PHP HEALTHCARE CORPORATION SUB DEB CV 6	1,146,000 D	114.60
RHEOLOGICAL SYSTEMS INC-NEW	20 D	-
PETROLEO BRASILEIRO S.A.-ADR	9,280 D	439,129.60
RHYTHMS NETCONNECTIONS INC 13.5% 05/15/08	39,643,000 D	-
RHYTHMS NETCONNECTIONS INC	3,780 D	-
RICKEL HOME CENTERS 13.5% 12/15/01	25,000 D	-
PMC-POWDERED METALS CORP	100 D	-
PHARMAPRINT INC	2,000 D	-
PHAR-MOR INC 11.72% 09/11/02	43,306 D	1,732.24
ROBERT HALF INTL INC	11,427 D	321,555.78
ROCHE HOLDINGS LTD-SPONS ADR	1 D	81.30
RODDY RESOURCES INC	400 D	-
RONN MOTOR COMPANY	1 D	0.66
ROONEY PACE GROUP INC	6,000 D	-

PHOENIX LASER SYSTEMS INC	88,800 D	-
ROSS (A.J.) LOGISTICS INC	731 D	-
PHYSICIAN COMPUTER NETWORK INC	412,350 D	-
PHYSICIANS RESOURCE GROUP INC	75,000 D	-
ROYAL BANK OF SCOTLAND GROUP PLC 7.25% P	38 D	581.40
PIEDMONT FEDERAL CORP	20,643 D	-
PIEZO ELECTRIC PRODUCTS INC	80 D	-
ROYALE GROUP LTD	400 D	0.04
PHOENIX MEDICAL TECHNOLOGY	19,400 D	-
ROYAL PALM SAVINGS BANK WEST PALM BEACH	20,000 D	-
PILLOWTEX CORP	1,000 D	8,500.00
PWTX 10.0 11/15/2006	3,600,000 D	36.00
WTS PILLOWTEX CORPORATION NEW	273,800 D	2,738.00
PINETREE COMPUTER SYSTEMS INC	350 D	0.02
SBT CORP ORD	16,727 D	-
SFE TECHNOLOGIES	348,935 D	-
SGI INTERNATIONAL	20,000 D	-
PIONEER SAVINGS BANK FSB	47,887 D	-
PIONEER SYSTEMS INC	16,500 D	-
SPDR S&P DIVIDEND ETF	99 D	5,217.30
PLASTIC SURGERY CO	1,250 D	0.13
STEC INC	13,186 D	112,081.00
PLYMOUTH FIVE CENTS SAVINGS BANK-MASS	53,933 D	-
ST SYSTEMS INC	1,000 D	0.10
POCON INC	13,271 D	1.33
SONICBLUE INC 5.75% 10/01/03 CV	1,167,000 D	245.07
POLAROID CORP	4,328 D	-
POLIFLY FINANCIAL CORP	15,400 D	5,775.00
SAFE TECHNOLOGIES INTERNATIONAL INC	550 D	0.11
POPE EVANS & ROBBINS INC	107,150 D	-
POWERSHARES DB COMMODITY IND	548 D	18,856.68
PRAGMA BIO-TECH INC	200 D	-
PRE-CELL SOLUTIONS INC	585 D	-
PREPAID LEGAL SERVICES INC	4,834 D	211,004.10
PRECISION DRILLING TRUST	54,443 D	962,007.81
PREMIER GRAPHICS INC GTD SR NT 11.5% 12/01/	47,200,000 D	4,720.00
PREMIER ENERGY CORP	3,800 D	-
PRIDE INTERNATIONAL INC	51,432 D	1,780,061.52
PRIME MOTORS INNS -LP	734 D	-
PRIMIX SOLUTIONS INC	50 D	-
PRIMROSE TECHNOLOGY CORP	1,025 D	-
PRINTRON INC	11,025 D	11.03
PRODUCTS & PATENTS LTD (DEL)	5,000 D	0.50
PROSPECT GROUP INC	200 D	-
PROFIT TECHNOLOGY INC	62,300 D	-
PROGENITOR INC	642,318 D	-
PROGRAMMING & SYSTEMS INC	66,718 D	6.67
PROGRESS ENERGY INC-CVO	2,071,223 D	-
PROMEDCO MANAGEMENT COMPANY	40,667 D	-
SAFE-WASTE SYSTEMS INC	200 D	-
SAINT JAMES COMPANY COM	125 D	0.01
SALESREPCENTRAL.COM INC	100 D	0.01
SAMSYS TECHNOLOGIES INC	35,000 D	3.50
SAN JOSE OIL CO INC-CL B PP 0.01 PAR	1,350 D	137.70
SAN JUAN BASIN ROYALTY TR	2,256 D	87,081.60
SANI-TECH INDUSTRIES INC	10,000 D	-
SANTA FE INTERNATIONAL INC	100 D	0.01

SANTA ISABEL S.A.-SPONS ADR	366 D	0.01
SASCO NET INTEREST MARGIN TRUST 0% 02/27/03	2,200,000 D	1,320.00
SAVIN CORP 1.5% PERP CV PFD A	20 D	0.00
SCIENTIFIC LEASING INC. 8.25% 06/15/03 CV	10,000 D	0.01
SCIENTIFIC MEASUREMENT SYS	8,116 D	0.81
SCINTILORE EXPLORATIONS LTD	200 D	0.02
SCOTT CABLE COMMUNICATIONS 16% 07/18/02 B	25,569 D	0.02
SCRIBE SYSTEMS INC	1,000 D	0.10
SEACOAST HOLDING CORPORATION	2 D	0.31
SEARCH FINANCIAL SERVICES	564 D	-
SECOND NATIONAL BANCORPORATION	151,645 D	-
SECURE COMMUNICAT & TECH INC	10,000 D	1.00
SEEBURG CORP	2,950 D	-
SEMICON INC	1,000 D	-
SEED PRODUCTS INTL INC	499 D	0.05
SERAC HOLDINGS INC	204,000 D	0.20
SERVICE MERCHANDISE CO INC	20,000 D	-
SEVEN SEAS PETROLEUM CORP 12% 11/07/04 A	1,700 D	0.01
SHAMAN PHARMACEUTICALS INC COM PAR \$0.00	13,502 D	-
WTS SEVEN SEAS PETE INC	17 D	-
SHANNON GROUP INC	60 D	-
SHEFFIELD INDUSTRIES INC	300 D	375.00
SHELBOURNE PPTYS II INC	30 D	510.00
SHORE GROUP INC	625 D	-
SIDECO AMERICANA SA 9.125% 12/15/49 144A	7,000 D	713.39
SIERRA PACIFIC RESOURCES	44,232 D	432,146.64
SILGAN HOLDINGS INC	2,357 D	135,621.78
SILICON GRAPHICS INCSHR NPV U	62,724 D	26,971.32
SILVER EUREKA CORP	10 D	0.01
SIMON PROPERTY GROUP LP 5.75% 12/01/15	44,000 D	43,845.16
WTS SIRIUS SATELLITE RADIO INC 144A	1,050,000 D	105.00
WTS SIRIUS SATELLITE RADIO INC 3RD TRANCHE	525,000 D	52.50
SKIATRON ELECTRONICS & TV	350 D	-
SKOLNIKS INC	38,959 D	3.90
SMAVE SOLUTIONS INC	28 D	0.28
SMITH CORONA CORP	11,800 D	-
SMARTIRE SYSTEMS INC	300 D	0.03
SOFTGUARD SYSTEMS INC	500 D	0.01
SOLAR CAP LLC-UNIT ACC INV	66,667 D	-
SOLECTRON CORP 0.5% 02/15/34 CV B	58,000 D	128.88
SOLUTIA INC WTS K= 07/15/09 144A	1,000 D	10.00
WTS SOLUTIA INC	11,169 D	111.69
SOMATRONICS INC	75 D	-
SOLAR-METRICS INC	2,400 D	-
STATEWIDE BANCORP	129,772 D	12.98
SOLAR TECHNOLOGY CORP	470 D	0.05
STATORDYNE CORP	21,360 D	-
SONIC AUTOMOTIVE INC-CLASS A	3,439 D	43,468.96
SONICBLUE INC	6,132 D	6.13
STEEL HEDDLE MANUFACTURING CO 10.625% 06	250,000 D	-
STERLING MEDICAL SYSTEMS INC	400 D	-
SOUTHERN PAC PETRO-SP ADR	40 D	10.00
STONE & WEBSTER INC	200 D	-
SOUTHWARD VENTURES DEPOSITARY TRUST-UNIT	1 D	2.00
STOTLER GROUP INC	39,165 D	-
STOX.COM INC	3,000 D	0.01
STRATA SEARCH	10 D	-

STRATERA INC	1 D	0.00
SPECTRAVISION INC-CL B	248 D	-
STREAMLOGIC CORP	5,000 D	-
STRINGS LTD	1,200 D	-
SPENDTHRIFT FARM INC SR S/D REG 12.5% 03/15	10,000 D	1.00
STROUDS INC	10,000 D	1.00
SPHERION CORPORATION	17,955 D	104,677.65
STRUTHERS INDUSTRIES INC	255 D	0.03
SPINTEK GAMING TECHNOLOGIES	10,200 D	-
SPORTSTOWN INC	106,705 D	10.67
STYLES ON VIDEO INC	5,942 D	-
SUN FINANCING I 7% 05/01/28 CV PFD 144A	56,700 D	0.57
SUN STATE SVGS & LN ASSN-ARIZ	130,218 D	-
SUNBELT NURSERY GROUP INC	1,222 D	0.12
SUNBEAM CORP-DEL NEW	25 D	-
STAR TELECOMMUNICATIONS INC	17,900 D	35.80
WTS SUNBEAM CORP DEL NEW	41,257 D	1,650.28
STARS TO GO INC	106,087 D	31.83
SUNRISE TECHNOLOGIES INTL	406 D	-
SUNRISE ENERGY RESOURCES INC	20 D	20.17
SUNSHINE MNG & REFNG CO	3,929 D	-
SUNRISE SAVINGS & LOAN-CL A	11,680 D	2,920.00
SUNSTAR INTL INC	300 D	-
SUPERCOMPUTING SOLUTIONS INC	80,290 D	-
SUPERMARKETS GENERAL HOLDING 3.52% 10/05	140,786 D	1,407.86
SUNSTYLE CORP	922 D	4.61
SUPREMA SPECIALTIES INC	110 D	-
SUPERWIPES INC	100 D	-
SYMBIAT INC	341 D	0.34
SYMBION INC/AZ	13,450 D	13,450.00
SYMBOLICS INC	300 D	-
SYN-TREK INC	25,000 D	-
SYNCRONYS SOFTCORP	1,000 D	-
SYQUEST TECHNOLOGY INC	6,100 D	-
SYSTEM SOFTWARE ASSOC INC	1,875 D	-
SYSTEMS CONNECTIONS GROUP PLC-ADR	150 D	-
SYMPLEX COMMUNICATIONS CORP	500 D	5.00
TDX CORP	33,000 D	8,250.00
T I C INDUSTRIES	11 D	-
TSL HOLDINGS INC	1,391,127 D	-
TNS INC	1,070 D	22,159.70
TVC TELECOM INC	1,200 D	1.20
TV COMMUNICATIONS NETWORK	564 D	0.06
TAG GROUP INC/THE	810 D	0.08
TU INTERNATIONAL INC	300 D	-
TALISMAN MINES LTD	3,000 D	0.01
PATRIOT ENERGY CORP/HOUSTON TX 12% PERP	232,128 D	-
TALENT ALLIANCE INC	1 D	0.10
TECHNOLOGY TRANSFER INC	1,179 D	-
TECUMSEH PRODUCTS CO-CL A	7,654 D	211,709.64
TEECO PROPERTIES -LP	3,518 D	-
TECFIN CORP	9,000 D	-
TEJAS OIL & GAS CO	25 D	-
UNKNOWN ISSUER PFD	7 D	140.00
TELEHUBLINK CORP	35,000 D	-
TELEGROUP INC	15,263 D	-
TELEPHONICS OFFICE TECHNOLOGIES INC	150 D	-

TELIGENT INC-CL A	380 D	-
TELICONICS INC	1,974 D	0.20
TELLUS INDUSTRIES INC	9 D	0.00
TEMP STIK ORD	2,000 D	0.20
TELESPHERE	329,507 D	8.24
TELETIMER INTERNATIONAL INC	3 D	-
TEMPLET INDUSTRIES INC	200 D	-
TN HSG-RI-03-L32J	10,000 D	9,728.90
TN HSG RES INT-L7	25,000 D	17,104.75
TN HSG-RESIDL-L13	20,000 D	20,000.00
TENNIS LADY INC	18,056 D	-
TESSERACT GROUP INC/THE	5,000 D	-
TEXAS AMERICAN BANCSHARES	200 D	-
FOURTEEN ELEVEN HOLDING CO	83 D	-
GROUP INC/THE	20,993 D	-
THERATECH INC-NEV	1,000 D	-
THERMO TECH TECHNOLOGIES	5,000 D	-
THORIUM POWER LTD	100,000 D	16,500.00
THORN PLC-SPONSORED ADR OLD	37 D	-
THREE SHADES FOR EVERYBODY INCNEW	1 D	-
THUNDER GROUP INC/THE	4,412 D	-
VENCOR INC	19,700 D	188,381.25
VENTAS INC	4,667 D	239,230.42
VELOCITYHSI INC	283 D	-
VENTURE HOLDINGS CO LLC 9.5% 07/01/05 B	3,250,000 D	325.00
VENTURE HOLDINGS CO LLC 11% 12/31/49	4,700,000 D	470.00
B WTS VERADO HLDGS INC PUR COM	36,580 D	365.80
VERMILLION INC	48 D	51.84
VERONEX TECHNOLOGIES INC	29 D	-
VESTA INSURANCE GROUP INC	691 D	0.41
VIATEL INC	4,150 D	37.35
VIANET TECHNOLOGIES INC	870 D	0.09
VERIT INDUSTRIES	3,400 D	-
VIENNA CORP	900 D	-
VIGNETTE CORPORATION	9,552 D	121,119.36
VISTA GOLD CORP	1,594 D	3,267.70
VISIONGLOBAL CORP	1,000 D	0.10
VISKASE COS INC -CW10	130 D	0.01
VISIONAMERICA INC	500 D	0.01
VOICEFLASH NETWORKS INC	8,000 D	-
VOLT INFO SCIENCES INC	28 D	302.96
WHX CORP/OLD 3.75% PERP CV PFD B	1,827 D	-
WHX CORPORATION NEW	133 D	-
WABCO HOLDINGS INC	25,031 D	983,217.68
YORK RESEARCH CORP	1,000 D	1.00
YOUTHLINE USA INC	1,200 D	0.01
WACHOVIA CORP 5.7% 08/01/13 MTN	2,000 D	1,414.18
YUKON ENERGY CORP	3,200 D	0.32
WAHLCO ENVIRONMENTAL SYSTEMS ESCROW P	100 D	-
ZANA ACQUISITION CO	100 D	200.00
WALKER TELECOMMUNICATIONS CORP	850 D	0.02
ZANY BRAINY INC	740 D	0.74
WALRON MINERALS CORPORATION	125 D	-
ZENTEC CORP	500 D	-
WARNACO GROUP INC-CL A	4,000 D	-
ZIPREALTY INC	169 D	735.15
WASHINGTON GROUP INTL	800 D	0.01



ZON MULTIMEDIA SERVICOS-ADR	53 D	400.47
ZYDANT CORP	10 D	0.00
ZYTREX CORP	300 D	-
ZOE PRODUCTS ORD	1,000 D	0.01
BADGER METER INC	3,991 D	203,620.82
ALCOHOL SENSORS INTERNATIONAL LTD	3,350 D	-
AMERICAN ASIATIC OIL CORP	2,000 D	-
WAVVE TELECOMMUNICATIONS INC	1,000 D	-
WEBLINK WIRELESS INC CL A	20,550 D	-
ANADARKO PETROLEUM CORP	190,662 D	11,016,450.36
WEBVAN GROUP INC	829,933 D	-
WEIRTON STEEL CORP	480 D	0.48
WELLINGTON COMMUNICATIONS INTERNATIONAL	34 D	-
ANCHORAGE FINANCE SUB TRUST III 4.486% PER	108 D	945,000.00
WELLS AMERICAN CORP	30,320 D	-
WELLSTEAD INDUSTRIES INC	19,120 D	1.91
ANALOGIC CORP	4,575 D	305,152.50
WESTERN BELL COMMUNICATIONS	1,112 D	0.11
WESTERN CANADA BEVERAGE CORP	1,600 D	688.00
WESTERN UNITED MINES INC	400 D	-
WESTMORE INTERNATIONAL INC	4,900 D	-
WESTPOINT STEVENS INC	1,000 D	1.00
WHIRLWIND MARKETING INC	14,645 D	14.65
WHITE RIVER PETROLEUM CORP	4 D	-
WHITEHALL ENTERPRISES INC	14,000 D	-
WHITING PETROLEUM CORP	23,125 D	1,829,418.75
WILD BRUSH ENERGY INC	1 D	0.20
BLOUNT INTERNATIONAL INC	5,719 D	72,230.97
WILLCOX & GIBBS INC-A	689 D	-
WILLCOX & GIBBS OMC ST SUB NT SER-B ESCRO	220,000 D	0.06
WILLIAMS COMMUNICATIONS GROUP -ESCROW-	180,000 D	0.02
WILLIAMS COMMUNICATIONS GROUP INC 10.875%	60,000 D	-
BODYTEL SCIENTIFIC INC	217,391 D	52,173.84
BAYTEX ENERGY TRUST-UNITS	1,242 D	33,136.56
BLACKROCK PREFERRED AND EQUITY ADVANTA	1 D	100.00
WINDSOR HOLDING CORP	350 D	0.01
WINN ENTERPRISES-CL B SBI	50 D	-
WINN ENTERPRISES-CL A	25 D	-
BTU INTERNATIONAL INC	1,426 D	13,561.26
ARTS-WAY MANUFACTURING CO	1,557 D	15,476.58
WINNERS CIRCLE MANAGEMENT IN	200 D	0.00
ALAMO GROUP INC	643 D	11,490.41
WINSLOW TECHNOLOGY INC	340 D	0.03
WINSTAR COMMUNICATIONS INC 12.75% 04/15/10	44,000 D	1,749.71
AMERICAN SELECT PORTFOLIO	1,101 D	11,285.25
WINSTAR COMM 7 PREF	21,450 D	50,131.44
ALLEGHANY CORP 5.75% 06/15/09 CV PFD	30 D	11,410.89
BG GROUP PLC-SPON ADR	82 D	8,453.05
CYBERSENSOR INTERNATIONAL INC	2,500 D	5,450.00
WOODBIDGE HOLDINGS CORP	821 D	574.70
WORKINGMENS CO-OP BANK	2 D	-
AUST & NZ BNKG GRP-SPON ADR	251 D	3,664.85
WORLD ACCESS INC	182 D	0.18
WORLD CALLNET INC	1,500 D	-
BAC CAPITAL TRUST X 6.25% 03/29/55 PFD B	145 D	2,772.40
WORLD WIDE PATENTS LIMITED	500 D	0.05
WORLDWIDE COLLECTIONS FUND INC	10,200 D	-

WORLDCOM INC-GA NEW WORLDCOM GROUP CO	477,501 D	-
WORLDWIDE FOREST PRODUCTS INC NEW	532 D	-
WORLDWIDE WEB NETWORK CORP	200 D	0.80
AMES NATIONAL CORP	54 D	1,495.80
AVALONBAY COMMUNITIES INC 8.7% PERP PFD	87 D	2,187.18
WORLDS OF WONDER INC	78 D	-
BAC CAPITAL TRUST IV 7% 02/01/32 PFD	79 D	1,640.04
BEVERLY HILLS BANCORP INC	1,225 D	1,653.75
ARK RESTAURANTS CORP	72 D	1,550.88
AMREIT-CL A	196 D	1,372.00
BARNWELL INDUSTRIES INC	117 D	1,222.65
BANRO CORPORATION	458 D	1,094.62
XCL LTD	1,666 D	-
AMPEX CORP-CLASS A	2,400 D	48.00
XO COMMUNICATIONS INC	92 D	-
BERKSHIRE BANCORP INC	60 D	415.80
XO COMMUNICATIONS INC/OLD 14% 02/01/09 PFD	30,023 D	300.23
BEASLEY BROADCAST GRP INC -A	156 D	535.08
BASF AG	4 D	202.22
BIRKS & MAYORS INC	87 D	174.00
ASHFORD HOSPITALITY TRUST INC 8.45% PERP F	13 D	163.57
XONICS INC -CL A	1,265 D	-
BAYER AG-SPONSORED ADR	2 D	165.68
APOLLO INTL OF DELAWARE INC	20,000 D	120.00
ASPEON INC	4,075 D	28.53
Y & A GROUP INC	18,450 D	-
AUTHENTIDATE HOLDING CORP	52 D	27.03
BLUE HOLDINGS INC	55 D	11.00
BODISEN BIOTECH INC	34 D	6.80
BETHLEHEM STEEL CORP 5% PERP CV PFD	1,000 D	-
BEV-TYME INC	3,614 D	0.36
YARDIS CORP	5,400 D	-
AMERICAN TECHNOLOGY CORP/DEL	4 D	2.64
ALLIANCE PHARMACEUTICAL CP	138 D	1.93
YES! ENTERTAINMENT INC	1,500 D	0.45
AMERICAN SKIING CO DEL	100 D	-
BIOSYNERGY INC	1,100 D	-
ARIES RESOURCE CORP	39 D	0.74
AMOROCORP INC	2 D	-
BOGUE INTERNATIONAL INC	3 D	0.04
ALASKA AIR GROUP INC	13,009 D	283,336.02
ALASKA OIL & MINERAL INC	50 D	-
ALEX HAMILTON I	27 D	-
ALGOREX CORP	34,502 D	-
ALLIANCE COMMUNICATIONS GROUP INC	1,100 D	-
ALLIANCE ONE INTERNATIONAL	17,672 D	75,459.44
TIANRONG MEDICAL GROUP INC	1,000 D	0.01
ALLICO CORPORATION	71,428 D	7.14
TIANRONG INTERNET PRODUCTS	3,200 D	-
ALLIED ARTISTS INDS INC	8,535 D	-
ALTOS HORNOS DE VIZCAYA SA	1,000 D	0.01
TITAN MACHINERY INC	1,223 D	28,459.21
ALTUS BANK FSB	101,298 D	5.06
ALUMINA LTD-SPONSORED ADR	11,591 D	132,137.40
AMASYS ORD	295 D	-
TOPS APPLIANCE CITY INC	1,000 D	0.01
AMBER RESOURCES CO	10,378 D	1.04

AMBERS STORES INC	72,000 D	7.20
WTS AMERICAN BANKNOTE CORP EQUITY OPTI	2 D	-
TOTAL ASSETS PROTECTION INC	41,285 D	-
AMERICAN CAPITAL CORP	24,100 D	-
TOUCH AMERICA HOLDINGS INC	3,800 D	-
AMER CAP HOLDING CORP/NEV	1,000 D	-
AMERICAN COMPLEX CARE INC	90,800 D	9.08
AMERICAN CONTL CORP	199 D	-
TOUR CFG INC	20,000 D	2.00
AMER CONSOLIDATED GROWTH CRP	200 D	0.02
AMERICAN FINANCIAL GROUP INC	9,382 D	300,224.00
AMERICAN FILM TECHNOLOGIES INC NEW	500 D	-
TRADITIONAL INDS	75,370 D	0.15
AMERICAN GREETINGS CORP-CL A	6,191 D	110,633.17
TRAILBLAZER OIL & GAS INC	5,855 D	5.86
AMERICAN HELIOTHERMAL CORP	1,307 D	-
RTS AMERICAN HOME SHIELD CORP (CONTINGEI	300 D	-
TRANS WORLD AIRLINES INC 0.05% PERP PFD	10 D	0.02
AMERICAN INTEGRITY CORP	147,131 D	-
AMERICAN NUCLEAR CORP	300 D	-
AMERICAN PACESETTER NEW	4,400 D	0.01
TRANSDERM LABORATORIES CORP	50 D	-
AMERICAN PAD & PAPER CO NEW	400 D	-
AMERICAN PAIN & STRESS INC	1,000 D	0.01
AMERICAN PET CO	60 D	-
TRANSMEDIA ASIA PACIFIC INC	4,700 D	-
AMERICAN POWERHOUSE INC	2,000 D	2.00
AMERICAN SAVINGS BANK/NY	95,000 D	-
TRANSPORTATION EQUITIES NV	43 D	0.00
TRANSTEXAS GAS CORP CL A	45 D	-
AMERICAN SPORTS ADVISORS INC NEW	1,600 D	0.01
TRANSWITCH CORP	3,248 D	1,981.28
AMERICAN VIDEO TELECONFERENC	200 D	3.00
AMERICAN WATER WORKS CO INC	46 D	920.00
TREESOURCE INDUSTRIES INC	10,000 D	0.01
AMES DEPT STORES INC	457 D	-
COMPUTER COMMUNICATIONS INC	1 D	-
AMOSKEAG BK SHS	135,574 D	-
TRI D AUTOMOTIVE LTD	170 D	-
AMRESKO INC NEW	80 D	-
TRI-NATIONAL DEVELOPMENT CRP	1,000 D	-
AMREP CORP	386 D	19,319.30
TRICORD SYSTEMS INC	50,774 D	-
TROY GOLD & MINERAL CORP	60 D	0.01
TRISM INC	2,203 D	-
21ST CENTURY TECHNOLOGIES	2,585 D	-
20TH CENTURY ENERGY CORP	100 D	0.01
2-INFINITY INC	40,610 D	4.06
TWIND ENERGY ORD	5,000 D	-
TWO WAY TV INC	10,341 D	-
TWO PESOS INC	182,160 D	7.29
UDC HOMES INC	43,331 D	-
TUNDRA GOLD MINES	5,000 D	-
TROUND INTERNATIONAL INC	1,000 D	-
TRIONICS INC	1,000 D	-
USA CLASSIC INC	119,156 D	11.92
USA BANCORP INC	49,200 D	-

US INTERACTIVE INC	7,400 D	7.40
USN COMMUNICATIONS INC	100 D	-
US WIRELESS CORP	5,000 D	-
ULTRASCIENCES INC	100 D	-
UMEMBER.COM INC	288 D	0.04
UNIMAR CO-INDONESIAN PRT UTS	500 D	-
UNIROYAL TECHNOLOGY CORP	22,000 D	110.00
UNITED COS FINANCIAL CORP 8.375% 07/01/05	7,760,000 D	776.00
UNITED DIVERSIFIED CORP	100 D	-
UNITED DUVEX OIL & MINERALS	25 D	-
UNITED EDUCATION & SOFTWARE	2,314 D	-
UNITED FINANCIAL GROUP (DEL)	67 D	-
UNITED KENO HILL MINES LTD	750 D	-
UNITED MERCHANTS & MANUFACTURERS INC 10	18,909 D	-
UNITED MERCHANTS & MANUFACTURERS INC (N	1,192,780 D	-
UNITED RENT-ALL INCORPORATED	1,336 D	-
U S OFFICE PRODUCTS CO CONV SUB NOTE 5.5%	15,000 D	0.01
US OFFICE PRODUCTS CO-NEW (RESTRICTED)	9,630 D	-
U S TECHNOLOGIES INC NEW	1,000 D	0.10
UST 0% 08/15/09	1,000 D	988.13
U S WIRELESS DATA INC CL A NEW	2,868 D	-
UNITY HEALTHCARE HOLDING CO INC	84,800 D	-
UNIVERSAL CORP/VA	4,289 D	221,097.95
UNIVERSAL EXPRESS INC	200,000 D	-
UNIVERSAL MONEY CENTERS-W/I	9,375 D	-
UNIVERSAL STANDARD HEALTHCARE INC 8.25% (	180,000 D	0.06
UNIVERSITY BANK N.A. NEWTON MASS	99,686 D	-
UPLAND MINERALS & CHEMS CORP	1 D	-
URETHANE TECHNOLOGIES INC	300 D	0.03
USINTERNETWORKING INC	13,088 D	-
VSM MEDTECH LTD	15,000 D	0.02
UTSTARCOM INC	25,248 D	86,095.68
VTN CORP	27,500 D	2.75
VALLEY INDUSTRIES INC	113,900 D	-
VALUE MERCHANTS INC	1 D	-
VALUESTAR CORP	5,000 D	-
VALUE AMERICA INC	5,500 D	-
VALUE ADDED COMMUNICATIONS	196,175 D	19.62
VALUE TRADING ORD	28,751 D	-
VANGUARD AIRLINES INC	160 D	0.02
VARIAN INC	3,259 D	150,305.08
VECTOR AUTOMATION INC	300 D	-
ANGEL ENTERTAINMENT INC	1,000 D	-
ESCROW ANNIES HOMEGROWN INC	3 D	0.01
ANTEX ORD	1,600 D	0.01
APPLIED COATING INTL INC	5,000 D	500.00
APPIAN TECHNOLOGY INC	200 D	-
APPLIED DEVICES CORP	100 D	-
AQUA CARE SYSTEMS INC	50 D	0.05
ARACCA PETROLEUM CORP	500 D	-
AQUACULTURE PRODUCTION TECH	3,500 D	-
ARCHIVALCD INC	95 D	0.01
ARGUS INC	12 D	-
ARI-MEX OIL & EXPLORATION INC	2,000 D	0.01
ARIL GROUP INC	184,912 D	-
ARIS INDUSTRIES INC	10 D	0.01
ARIVACA SILVER MINES LTD	800 D	-

ASIA PACIFIC FUND INC	65 D	1,008.15
ASPEN TECHNOLOGY INC	500 D	6,325.00
AT HOME CORP SERIES A USD0.01	945,552 D	-
ASSOCIATES FIRST CAPITAL-RVO	300 D	-
ATLANTIC FINANCIAL FEDERAL	2,000 D	0.01
ATLANTIC GROUP INC NEW	2 D	-
ATLANTIC IMPROVEMENT CORP	851 D	0.01
ATLANTIC IMP CORP \$6.50 JR PFD PFD	10 D	0.00
ATLAS ENGINEERING CO	14,267 D	-
ATRATECH INC NEW	13,000 D	-
AUDIOHIGHWAY.COM	100 D	-
AUSTRIA FUND INC	1,000 D	9,500.00
AVON RENT A CAR & TRUCK CORP	5,800 D	-
BMJ MEDICAL MANAGEMENT INC	2,000 D	-
BALA REALTY INC	1,000 D	0.01
BANK OF AMERICA CORP 8.2% PERP PFD	11,450 D	274,800.00
BANK OF NEW ENGLAND CORP	600 D	-
BANK UNITED CORP RIGHTS	100,800 D	1.01
BARTON INDUSTRIES INC NEW	1 D	0.00
BASIC LEASING CORP	18,024 D	-
BASIX CORP	205 D	-
BE INC ESCROW CUSIP	500 D	-
BEARCAT EXPLORATIONS LTD	111,500 D	11.15
BELL SAVINGS HOLDINGS INC	50,895 D	5.09
BEST PRODUCTS INC	463,555 D	-
BIFLYX INC	2,000 D	-
BIG INDIAN RESOURCES INC N/C FR BIG INDIAN L	1,000 D	-
BETHLEHEM STEEL CORP 2.5% PERP CV PFD	100 D	-
BETHLEHEM STEEL CORP	3,781 D	-
BIOSTIM INC	2,000 D	-
BIOPLASTY INC	29,400 D	1,470.00
BIOSONICS INC	26,800 D	26.80
BIRMINGHAM STEEL CORP	100 D	-
BITEC DEVEL CORP	10,000 D	-
BIONIC PRODUCTS INC	1 D	0.00
BOARDROOM BUSINESS PRODUCTS	30,000 D	3.00
BOLDER TECHNOLOGIES CORP	100 D	-
BONNEVILLE PACIFIC CORP ESCROW	21,392 D	-
BORDEN CHEMICALS & PLAS-UNIT	8,600 D	-
AFFILIATED COMPUTER SVCS-A	4,275 D	221,573.25
ADA-ES INC	2,473 D	21,614.02
ACOM CO LTD-SPONSORED ADR	1,204 D	10,232.80
AIXTRON AG-SPONSORED ADR	1,107 D	8,579.25
ADVENT CLAYMORE GLOBAL CONVE	763 D	7,385.84
AIR T INC	557 D	5,430.75
ABRAXAS PETROLEUM CORP	1,381 D	4,695.40
ARC ENERGY TRUST-UNITS	97 D	2,333.77
AIR FRANCE-KLM	98 D	2,328.87
ACCESS NATIONAL CORP	148 D	885.04
ACORN ENERGY INC	200 D	772.00
ACME COMMUNICATIONS INC	35 D	39.20
ANC RENTAL CORP	101 D	0.51
ACCLAIM ENTERTAINMENT INC	100 D	0.40
ATX COMMUNICATIONS INC	8 D	-
ADACORP INC NEW	3 D	0.03
AFN INC	172 D	-
A G AUTOMOTIVE WAREHOUSE-A	7,100 D	12,156.96

AIM TELEPHONES INC	10,700 D	0.05
AMI SYSTEMS INC	100 D	-
A T & E CORPORATION	146,163 D	-
AW COMPUTER SYSTEMS INC-CL A	330 D	0.03
AADAN CORP	50 D	-
ABACAN RESOURCE CORP NEW	34 D	-
ABRAHAM LINCOLN FEDERAL SAVINGS BANK	700 D	-
ABSOLUTE FUTURE.COM	10,000 D	1.00
ACCESS HEALTHNET INC NEW	19,030 D	-
ADELPHIA BUSINESS SOLUTIONS INC CL A	12,950 D	-
TELCOVE INC 12.875% 10/15/07 PFD B	2 D	-
ADRIEN ARPEL INC	6,558 D	-
ADRIEN ARPEL INC PFD	422 D	-
AERO SYSTEMS INC	60,405 D	60.41
ADVANCED MONITORING SYSTEMS	2,500 D	-
ADVANCED DETECTORS INC	33,530 D	3.35
AEROSPACE CREDITORS LIQUIDATING TRUST-UI	135,196 D	-
AFFILIATED BANC CORP	81,860 D	-
AGRIBIOTECH INC	7,700 D	7.70
AINSWORTH LUMBER CO LTD-144A 144A	2,125 D	2,975.00
AIR POLLUTION CONTROL CO	16 D	-
AIRLIFT INTERNATIONAL INC	100 D	-
AITRONICS INTL CORP	200 D	-
ABB LTD-SPON ADR	43,522 D	956,178.34
AAG HOLDING CO INC 7.25% 01/23/34 PFD	21 D	346.50
LPATH INC	8,421,100 D	10,105,320.00
PROTALEX INC	1,460,000 D	1,095,000.00
SENDTEC INC	3,045,532 D	45,682.98
TRANSGENOMIC INC	3,731,496 D	2,089,637.76
ZIOPHARM ONCOLOGY INC	606,269 D	721,460.11
PROTOSTAR I LTD 0% 10/15/12 CV 144A VAR	18,992,438 D	17,093,194.20
IMPERIAL SUGAR CO	4,795 D	69,048.00
VISTEON CORP	19 D	69.92
DELTA AIR LINES INC/OLD 10% 12/31/49	10,000,000 D	307,000.00
NORTHWEST AIRLINES CORP	17,799 D	205,222.47
AES CORP	55,000 D	726,550.00
HOMEBANC CORP/GA	60,200 D	301.00
PROQUEST CO	885 D	3,540.00
STANDARD MICROSYSTEMS CORP	906 D	26,092.80
UNIVEST CORP OF PENNSYLVANIA	597 D	20,954.70
FIRST SOUTH BANCORP INC /NC	1,096 D	19,738.96
PEAPACK GLADSTONE FINL CORP	494 D	18,045.82
PENSON WORLDWIDE INC	1,058 D	16,504.80
CRUCCELL-ADR	1,032 D	15,583.20
BANK OF MARIN BANCORP/CA	287 D	8,997.45
LULULEMON ATHLETICA INC	286 D	7,107.10
MARLIN BUSINESS SERVICES	820 D	6,715.80
CFS BANCORP INC	694 D	6,530.54
ULTRA TECHNOLOGY PROSHARES	101 D	5,044.95
ENDWAVE CORPORATION	1,462 D	7,792.46
CKX INC	551 D	4,396.98
AMERICAN PACIFIC CORP	346 D	4,951.26
UNITED STATES LIME & MINERAL	101 D	4,125.85
UNITED SECURITY BANCSHARE/CA	211 D	3,618.65
DIALYSIS CORP OF AMERICA	382 D	3,082.74
NUVEEN PREMIUM INC MUNI FD 4	247 D	2,598.44
GERMAN AMERICAN BANCORP	188 D	2,318.04

STANLEY FURNITURE CO INC	269 D	2,690.00
IMMUNOGEN INC	421 D	2,210.25
IBERDROLA SA-SPONSORED ADR	71 D	2,974.55
LIBERTY GLOBAL INC-B	70 D	2,116.80
TELEFONOS DE MEXICO-SP ADR A	77 D	2,012.01
AEP INDUSTRIES INC	90 D	1,957.50
NATIONAL BANKSHARES INC/VA	85 D	1,581.85
RELIV INTERNATIONAL INC	477 D	3,067.11
EASTERN VIRGINIA BANKSHARES	104 D	1,636.96
TECUMSEH PRODUCTS CO-CL B	55 D	1,229.25
MUTUALFIRST FINANCIAL INC	151 D	1,668.55
EASTERN INSURANCE HOLDINGS	97 D	1,344.42
FIRSTBANK CORP/ALMA MICH	119 D	1,517.25
LSB CORP	87 D	1,206.69
ESB FINANCIAL CORP	88 D	924.88
ALLIANCE FINANCIAL CORP	38 D	902.50
HERITAGE FINANCIAL CORP	60 D	840.60
HMN FINANCIAL INC	68 D	888.76
MAGAL SECURITY SYS LTD	82 D	747.02
SHILOH INDUSTRIES INC	85 D	805.80
CITIZENS & NORTHERN CORP	29 D	725.87
UTAH MEDICAL PRODUCTS INC	20 D	600.00
MARINE PETROLEUM TRUST	21 D	514.50
CAPITAL BANK CORP	51 D	524.28
FIDELITY SOUTHERN CORP	97 D	486.94
VIST FINANCIAL CORP	35 D	481.25
CENTURY BANCORP INC -CL A	30 D	554.70
BNC BANCORP	48 D	456.00
COLONY BANCORP	43 D	473.00
NORTHERN STATES FINL CORP	45 D	389.70
CAMCO FINANCIAL CORP	36 D	370.44
FIRST UNITED CORP	19 D	379.05
BANCORP RHODE ISLAND INC	11 D	329.78
FIRST FED BNCSHS OF ARKANSAS	40 D	315.60
RXI PHARMACEUTICALS CORP	39 D	320.97
CITIZENS SOUTH BANKING CORP	32 D	253.44
FIRST M & F CORP	23 D	224.25
BROOKLYN FEDERAL BANCORP INC	14 D	206.50
WARWICK VALLEY TELEPHONE CO	17 D	180.03
AMERICAN RIVER BANKSHRS (CA)	15 D	168.00
FORTUNET INC	23 D	143.75
L N B BANCORP INC	10 D	83.60
COOPERATIVE BANKSHARES INC	11 D	55.77
MERCHANTS BANCSHARES INC	2 D	44.96
WINMARK CORP	2 D	36.52
PAMRAPO BANCORP INC	2 D	24.20
PRAXAIR INC	1,554 D	136,208.10
NATL WESTERN LIFE INS-CL A	400 D	102,000.00
BLACKROCK FLORIDA INSD 2008	1,934 D	28,507.16
SCHERING-PLOUGH CORP	104,458 D	1,940,829.64
ICT GROUP INC	419,495 D	3,708,335.80
MAXWELL TECHNOLOGIES INC	40,871 D	560,750.12
LIFE TIME FITNESS INC	10,508 D	414,225.36
TOYOTA MOTOR CORP -SPON ADR	4,667 D	426,330.45
VERTEX PHARMACEUTICALS INC	14,674 D	429,214.50
GLOBAL CROSSING LTD	24,377 D	401,976.73
JOY GLOBAL INC	6,551 D	358,863.78

UNISOURCE ENERGY CORP CO	7,694 D	237,975.42
MBIA INC	11,120 D	143,225.60
ROYAL BANK OF SCOTLAND PLC/THE 7.25% PER	10,600 D	163,664.00
ISHARES DJ US ENERGY SECTOR	1,429 D	59,603.59
ULTRA S&P500 PROSHARES	905 D	51,802.20
ULTRA PETROLEUM CORP	2,166 D	132,234.30
LONMIN PLC-SPON ADR	413 D	20,662.80
CORPORATE OFFICE PROPERTIES	1,212 D	51,631.20
TIFFANY & CO	36,048 D	1,372,347.36
LEHMAN BROTHERS HOLDINGS INC 5.75% 07/18/1	23,485,000 D	19,460,258.13
VELOCITY EXPRESS CORP 18% 12/30/10 UNIT	12,889,630 D	438,247.42
GMAC LLC 6.75% 12/01/14	6,334,200 D	3,104,157.05
LEHMAN-CW12 CANARA BANK	4,939,861 D	23,666,874.05
ARGENTINA GOVERNMENT INTERNATIONAL BON	4,130,547 D	2,552,430.21
VENEZUELA GOVERNMENT INTERNATIONAL BON	1,392,200 D	1,045,223.39
MOHEGAN TRIBAL GAMING AUTHORITY 8% 04/01/	1,150,000 D	997,177.65
LEHMAN-CW12 ROLTA INDIA LI	1,000,000 D	7,343,000.00
NTK HOLDINGS INC 0% 03/01/14 STEP	1,000,000 D	422,500.00
FEDERAL HOME LOAN BANK SYSTEM 5.3% 05/01/	100,000 D	101,371.23
MBIA INSURANCE CORP 14% 01/15/33 144A VAR	874,000 D	650,693.00
JUNIPER NETWORKS INC	98,423 D	2,647,578.70
ARGENTINA GOVERNMENT INTERNATIONAL BON	513,418 D	146,943.83
ALLIED WASTE INDUSTRIES INC	91,416 D	1,070,481.36
FLAGSTAR BANCORP INC	416,288 D	2,039,811.20
MCAFEE INC	78,921 D	2,944,542.51
COMPANHIA DE BEBIDAS-PRF ADR	77,274 D	4,501,983.24
GOLDCORP INC	335,257 D	10,788,570.26
TESORO CORP	74,805 D	1,410,822.30
SEALY MATTRESS CO 8.25% 06/15/14	250,000 D	207,828.25
RENT-A-CENTER INC/TX 7.5% 05/01/10 B	250,000 D	252,135.50
CLEAR CHANNEL OUTDOOR-CL A	64,754 D	964,834.60
AMERICREDIT CORP	184,200 D	2,306,184.00
MERRILL LYNCH & CO INC	57,765 D	1,704,067.50
RELIANT ENERGY INC	56,915 D	807,623.85
YRC WORLDWIDE INC 5% 08/08/23 CV *	56,000 D	46,511.14
ULTRASHORT DOW30 PROSHARES	54,882 D	3,363,168.96
ULTRASHORT REAL ESTATE PROSH	53,561 D	3,684,996.80
SPRINT NEXTEL CORP	129,574 D	926,454.10
FAMILY DOLLAR STORES	50,073 D	1,398,538.89
AU OPTRONICS CORP-SPON ADR	48,138 D	576,693.24
AON CORP	41,635 D	1,928,116.85
BARNES & NOBLE INC	41,246 D	1,198,608.76
SUNTECH POWER HOLDINGS CO LTD 0.25% 02/15	38,000 D	40,573.70
GLAXOSMITHKLINE PLC-SPON ADR	36,880 D	1,641,897.60
EXCEL MARITIME CARRIERS LTD	36,795 D	863,210.70
MICROSOFT CORP	36,510 D	918,591.60
ODYSSEY MARINE EXPLORATION	32,600 D	168,868.00
MASCO CORP	32,131 D	619,485.68
COVIDIEN LTD	31,525 D	1,697,621.25
PENSKE AUTO GROUP INC 3.5% 04/01/26 CV	30,000 D	25,912.08
KIMCO REALTY CORP	27,349 D	1,174,639.55
OMNIVISION TECHNOLOGIES INC	25,929 D	324,631.08
KINROSS GOLD CORP	24,552 D	406,090.08
GREEN MOUNTAIN COFFEE ROASTE	76,700 D	3,087,175.00
P G & E CORP	23,139 D	911,676.60
ALLERGAN INC	22,938 D	1,346,001.84
ARKANSAS BEST CORP	22,854 D	914,617.08



POPULAR INC	183,002 D	2,044,132.34
ELAN CORP PLC -SPONS ADR	112,645 D	1,258,244.65
POTLATCH CORP	2,013 D	100,811.04
AMEREN CORPORATION	32,947 D	1,368,618.38
AMERICAN PUBLIC EDUCATION	21,134 D	1,043,596.92
NOVA CHEMICALS CORP	20,587 D	543,702.67
SPRINT CAPITAL CORP 8.75% 03/15/32	17,000 D	15,014.89
NIGHTHAWK RADIOLOGY HOLDINGS	4,711 D	43,812.30
ENCANA CORP	3,368 D	241,519.28
DOLLAR FINANCIAL CORP	14,375 D	269,531.25
GANNETT CO	12,096 D	224,501.76
NEWPORT CORP 2.5% 02/15/12 CV	12,000 D	9,843.50
US BANCORP	10,596 D	402,542.04
ALPHARMA INC-CL A	10,500 D	392,175.00
CALPINE CORP 6% 09/30/14 CV	9,250 D	884.30
UNITED TECHNOLOGIES CORP	8,586 D	552,079.80
GAMESTOP CORP-CLASS A	7,369 D	277,811.30
SYMANTEC CORP	6,555 D	130,313.40
BED BATH & BEYOND INC	6,520 D	213,595.20
CHIPMOS TECHNOLOGIES BERMUDA	6,119 D	11,809.67
UST 4.125% 05/15/15 10YR	6,000 D	6,579.52
SAP AG-SPONSORED ADR	5,493 D	319,308.09
STAR SCIENTIFIC INC	5,464 D	22,019.92
MONSTER WORLDWIDE INC	5,080 D	92,100.40
VCA ANTECH INC	4,773 D	155,504.34
BLACKBOARD INC	3,965 D	169,107.25
PDL BIOPHARMA INC	3,773 D	37,730.00
MAKO SURGICAL CORP	2,918 D	24,277.76
WESTERN UNION CO	1,579 D	40,611.88
INFOSYS TECHNOLOGIES-SP ADR	1,254 D	48,279.00
WILLBROS GROUP INC	1,093 D	37,653.85
BECKMAN COULTER INC	1,072 D	73,968.00
GLOBAL PAYMENTS INC	1,015 D	47,461.40
FTI CONSULTING INC	999 D	73,426.50
PRIVATEBANCORP INC	956 D	40,257.16
SCANA CORP	694 D	29,078.60
MOTOROLA INC	862 D	6,490.86
NORDSTROM INC	668 D	22,665.24
PACIFIC SUNWEAR OF CALIF	396 D	3,330.36
PMC - SIERRA INC	381 D	3,299.46
ROCK-TENN COMPANY -CL A	308 D	14,124.88
PAREXEL INTERNATIONAL CORP	271 D	8,441.65
NY DORM ED-SER A	210 D	205.32
BANK OF AMERICA CORP 7.25% PERP CV PFD L	113 D	92,321.00
GENOMIC HEALTH INC	166 D	3,781.48
ROSS STORES INC	91 D	3,407.04
OMNICARE CAPITAL TRUST II 4% 06/15/33 CV PFD	25 D	1,037.50
VISION-SCIENCES INC	4,923 D	19,692.00
NATIONWIDE FINANCIAL SERV- A	2,838 D	146,157.00
FIRST ADVANTAGE CORP-CL A	555 D	9,435.00
XENOPORT INC	37 D	1,811.15
PEABODY ENERGY CORP	51,294 D	2,938,633.26
LAS VEGAS SANDS CORP	21,901 D	959,263.80
SOUTH FINANCIAL GROUP INC	3,132 D	32,698.08
LANDSTAR SYSTEM INC	395 D	19,572.25
GENCO SHIPPING & TRADING LTD	9,426 D	478,935.06
CONVERA CORP-CLASS A	1,425 D	1,710.00

LAMAR ADVERTISING CO-CL A	50,365 D	1,899,767.80
KEYCORP	23,248 D	345,930.24
LEXMARK INTERNATIONAL INC-A	12,602 D	419,520.58
INDUSTRIAL SELECT SECT SPDR	373 D	12,350.03
ISHARES MSCI EAFE INDEX FUND	53,398 D	3,300,530.38
AGRIUM INC	8,692 D	734,474.00
PEPCO HOLDINGS INC	5,491 D	125,524.26
MDU RESOURCES GROUP INC	4,296 D	125,271.36
UMPQUA HOLDINGS CORP	5,599 D	106,381.00
LSI CORP	3 D	17.85
ENZO BIOCHEM INC	13,659 D	155,439.42
UNION PACIFIC CORP	10,783 D	827,379.59
BUFFALO WILD WINGS INC	2,317 D	99,468.81
ZIONS BANCORPORATION	301,936 D	15,951,278.88
INTEL CORP	465,965 D	8,960,506.95
FINANCIAL SELECT SECTOR SPDR	129,820 D	2,905,371.60
GERDAU AMERISTEEL CORP	200,417 D	2,473,145.78
LAWSON SOFTWARE INC	290,909 D	2,065,453.90
COMERICA INC	42,929 D	1,803,018.00
POWERSHARES QQQ	23,900 D	1,025,310.00
LEHMAN BROTHERS HOLDINGS INC 0% 08/13/09 C	14,450 D	1,067.86
S CENT CT WTR 16TH	100,000 D	107,031.00
PR-VAR-RF-A3-PUB IMPT	200,000 D	200,000.00
PORT ST JOE W/S-VAR	400,000 D	400,000.00
PNC PREFERRED FUNDING TRUST I 8.7% PERP 1	1,600,000 D	1,547,550.99
LEHMAN BROTHERS HOLDINGS INC 0.25% 05/08/1	4,000,000 D	1,017,612.00
LEHMAN BROTHERS HOLDINGS INC 4.25% 01/27/1	15,251,000 D	1,616,844.98
ADOBE SYSTEMS INC	16,059 D	657,455.46
VIVO PARTICIPACOES SA-ADR	4,494 D	21,211.68
WILMINGTON TRUST CORP	7,694 D	275,060.50
HYPERDYNAMICS CORP	2,658 D	3,349.08
GERDAU SA -SPON ADR	2,942 D	41,835.24
ALLMERICA CBO I LTD/ALLMERICA CBO I CORP 0%	3,000,000 D	-
LEHMAN ABS CORP 7.4% 02/15/34 144A	162,000 D	133.16
SHENGDATECH INC 6% 06/01/18 CV 144A	258,000 D	275,371.91
BATTERY PARK CDO LTD 0% 02/10/11 144A	5,000,000 D	0.50
FEDERATED CBO LTD 0% 04/22/11 144A	3,000,000 D	0.30
CALHOUN CBO LTD 0% 07/23/10 144A 1A VAR	3,000,000 D	-
REMY INTERNATIONAL INC 24.4325% PFD A FLT	5 D	-
THRESHOLD PHARMACEUTICALS	51 D	85.17
RADIO ONE INC-CL A	66 D	85.14
M-SYSTEMS FINANCE NV 1% 03/15/35 CV	650 D	604.05
LUMINENT MORTGAGE CAPITAL	72,034 D	432.20
MIV THERAPEUTICS INC	2,610 D	1,278.90
INTERNATIONAL FIGHT LEAGUE I	205,550 D	1,438.85
MARSH & MCLENNAN COS INC 5.75% 09/15/15	2,000 D	1,963.72
VODAFONE GROUP PLC 5.5% 06/15/11	2,000 D	2,064.58
XETHANOL CORP	8,100 D	2,430.00
INVENSYS PLC -SPON ADR	600 D	2,617.20
SPRINT NEXTEL CORP 6% 12/01/16	3,000 D	2,723.50
ANADARKO PETROLEUM CORP 5.95% 09/15/16	3,000 D	3,130.73
IMPAC MORTGAGE HOLDINGS INC	14,362 D	5,744.80
NEXMED INC	19,112 D	2,866.80
DORCHESTER MINERALS LP	71 D	1,716.78
FISHER SCIENTIFIC INTERNATIONAL INC 6.75% 0%	5,000 D	4,880.94
MGT CAPITAL INVESTMENTS INC	1,844 D	3,042.60
INTERCONTINENTALEXCHANGE INC	6,195 D	536,548.95

GENITOPE CORP	54,198 D	270.99
LEHMAN BROTHERS HOLDINGS INC 0% 11/10/15 A	9,000 D	2,264.18
SUNESIS PHARMACEUTICALS INC	9,729 D	9,437.13
AT&T INC 6.25% 03/15/11	10,000 D	10,560.72
QAD INC	1,313 D	9,650.55
ROYAL BANK OF SCOTLAND GROUP PLC 5% 11/11	15,000 D	15,157.50
HSBC FINANCE CORP 6.5% 11/15/08	109,200 D	111,930.07
MERRILL LYNCH & CO INC 6% 02/17/09	24,000 D	23,507.74
CHINA AUTOMOTIVE SYSTEMS INC	5,461 D	26,158.19
DELPHI CORP	170,848 D	14,522.08
MAAX HOLDINGS INC 0% 12/15/12 STEP	1,000 D	15.00
CENTERLINE HOLDING CO	16,539 D	38,039.70
FUNDTECH LTD	1,220 D	16,823.80
MINDSPEED TECHNOLOGIES INC	3 D	9.60
POWER MEDICAL INTERVENTIONS	683 D	2,732.00
CAPITAL CORP OF THE WEST	6,252 D	21,131.76
GMAC LLC 6.5% 02/15/13 SMN	10,000 D	5,016.25
CRESUD S.A.-SPONS ADR	1,850 D	20,590.50
XEROX CORP 7.125% 06/15/10	250,000 D	264,315.53
HANDLEMAN CO	898 D	1,867.84
OIL-DRI CORP OF AMERICA	768 D	12,303.36
DESIGN WITHIN REACH INC	2,872 D	10,281.76
LEXINGTON REALTY TRUST	6,077 D	86,901.10
ATRIUM INNOVATIONS INC	42 D	519.52
VONAGE HOLDINGS CORP	979 D	1,282.49
MAN SANG HOLDINGS INC	2,800 D	10,500.00
LEHMAN BROTHERS HOLDINGS INC 11% 06/02/23	101,000 D	25,743.79
GIVEN IMAGING LTD	3,520 D	48,963.20
ARGYLE SECURITY ACQUISITION CORP	900 D	3,825.00
CASELLA WASTE SYSTEMS INC-A	1,710 D	22,914.00
801 GRAND CDO SERIES 2006-1 LLC 11.79% 09/20	675,000 D	19,453.50
OSPNEY TRUST/OSPNEY I INC 8.31% 01/15/49 144	1,715,000 D	63,528.75
ISHARES MSCI TAIWAN INDEX FD	124,959 D	1,470,267.59
MIRANT NORTH AMERICA LLC 7.375% 12/31/13	250,000 D	245,244.75
COVANTA HOLDING CORP 1% 02/01/27 CV	10,000 D	9,927.06
CONSTAR INTL INC	9,239 D	9,978.12
AMERICAN ORIENTAL BIOENGINEER	1,700 D	12,308.00
IVANHOE MINES LTD	15,936 D	124,141.44
ISHARES S&P GBL TECH SECTOR	250 D	13,137.50
TELUS CORPORATION -NON VOTE	1,412 D	51,029.68
BUCKEYE GP HOLDINGS LP	1,100 D	17,787.00
BCE INC	1,000 D	35,790.00
YAMANA GOLD INC	130,009 D	1,232,485.32
PENN WEST ENERGY TRUST	9,161 D	233,605.50
LIBERTY MEDIA LLC 5.7% 05/15/13	250,000 D	194,868.75
ALTAIR NANOTECHNOLOGIES INC	6,903 D	15,807.87
CANWEST MEDIAWORKS LP 9.25% 08/01/15 144A	30,000 D	23,612.28
THERMADYNE HOLDINGS CORP 10% 02/01/14 VAF	25,000 D	24,326.40
ISHARES DJ US HOME CONSTRUCT	8,415 D	166,196.25
AMR CORP 9% 08/01/12	32,000 D	19,096.00
NEW ALBERTSONS INC 7.5% 02/15/11	250,000 D	241,718.75
DRS TECHNOLOGIES INC 6.625% 02/01/16	250,000 D	253,992.81
TAM SA-SPONSORED ADR	200 D	4,204.00
BNP PARIBAS-ADR	60 D	2,939.04
REED ELSEVIER PLC-SPONS ADR	400 D	17,684.00
SANMINA-SCI CORP 5.5688% 06/15/14 144A FLT	10,000 D	9,104.64
AVENTINE RENEWABLE ENERGY HOLDINGS INC	25,000 D	15,909.73

LEHMAN BROTHERS HOLDINGS INC 4.5% 07/26/10	15,718,000 D	1,673,832.61
FIRST BANCORP PUERTO RICO	33,820 D	405,840.00
LIN TELEVISION CORP 6.5% 05/15/13	250,000 D	211,802.00
CALPINE CORP/OLD 4.75% 11/15/23 CV	400,000 D	50,491.60
CHENIERE ENERGY PARTNERS LP	155,000 D	1,317,500.00
CIA SIDERURGICA NAEL-SP ADR	3,815 D	110,482.40
PEMEX PROJECT FUNDING MASTER TRUST 9.125	2,400 D	2,722.18
RESIDENTIAL CAPITAL LLC 9.625% 05/15/15 144A	3,492,000 D	1,579,330.33
KROGER CO	6,831 D	184,710.24
PORTFOLIO RECOVERY ASSOCIATE	941 D	47,285.25
CBS CORP	25,856 D	405,680.64
JOS A BANK CLOTHIERS INC	50,001 D	1,804,536.09
CONVERGYS CORP	26,219 D	408,229.83
UNITED STATES OIL FUND LP	12,561 D	1,037,915.43
BOYD GAMING CORP 7.75% 12/15/12	250,000 D	231,606.18
WASHINGTON MUTUAL INC	94,823 D	402,997.75
BEST BUY CO INC	14,668 D	608,575.32
ERP OPERATING LP 3.85% 08/15/26 CV	242,451 D	244,179.43
CHARTER COMMUNICATIONS OPERATING LLC / C	250,000 D	235,166.75
HARVEST ENERGY TRUST-UNITS	312,073 D	5,701,573.71
CSG SYSTEMS INTERNATIONAL INC 2.5% 06/15/24	393,555 D	348,673.20
LSI CORP 4% 05/15/10 CV	119,722 D	118,329.27
MYLAN INC 1.25% 03/15/12 CV	1,093,925 D	890,349.93
ROYAL DUTCH SHELL PLC-ADR	1,654 D	103,259.22
SCIENTIFIC GAMES CORP-A	464 D	11,368.00
GENERAL MOTORS CORP 1.5% 06/01/09 CV PFD C	124 D	2,783.80
BASIN WATER INC	53,017 D	127,770.97
DPL INC	89,789 D	2,333,616.11
INCYTE CORP	2,000 D	18,140.00
NUVEEN NJ PREMIUM INC MUNI	1,343 D	17,270.98
SUBURBAN PROPANE PARTNERS LP	1,000 D	35,920.00
WILLIAMS COMMUNICATIONS GROUP INC-CL A	243,856 D	-
FINOVA GROUP INC/THE	200,000 D	2,000.00
ALLIED IRISH BANKS-SPONS ADR	1,935 D	35,526.60
BIOCRIST PHARMACEUTICALS INC	15,270 D	46,878.90
HUMAN PHEROMONE SCIENCES INC	23,000 D	6,440.00
SPAN-AMERICA MEDICAL SYS INC	5,000 D	63,700.00
CASCADE FINANCIAL CORP	9,174 D	73,392.00
ISHARES NASDAQ BIOTECH INDX	19,224 D	1,614,816.00
TAIWAN SEMICONDUCTOR-SP ADR	99,537 D	993,379.26
SUMITOMO TRUST & BANK-SP ADR	4,062 D	26,212.09
ISHARES MSCI EAFE INDEX FUND	95,822 D	5,922,757.82
LIFE SCIENCES RESEARCH INC	64 D	2,308.48
WILLOW FINANCIAL BANCORP INC	2,998 D	33,067.94
WYETH	9,416 D	361,762.72
NESTOR INC	54,689 D	7,109.57
BAC CAPITAL TRUST IV 5.875% 05/03/33 PFD	4,500 D	82,485.00
ANTHRACITE CAPITAL INC 9.375% PERP PFD C	2,000 D	25,100.00
VANGUARD GROWTH ETF	130 D	7,111.00
RMK STRATEGIC INCOME	12 D	11.28
PURE CYCLE CORP	708 D	4,389.60
STONEMOR PARTNERS LP	250 D	3,947.50
NXSTAGE MEDICAL INC	71,784 D	272,779.20
INNERWORKINGS INC	333,005 D	3,782,936.80
VODAFONE GROUP PLC-SP ADR	7,650 D	184,977.00
UNITED WESTERN BANCORP INC	17,500 D	228,725.00
BLACKROCK MUNIHOLDINGS FUND	86,694 D	1,146,961.62

ATLAS ENERGY RESOURCES LLC	912 D	25,453.92
ULTRASHORT RUSSELL2000 PROSH	776 D	47,413.60
HIGHLAND DISTRESSED OPPORTUN	10,129 D	40,009.55
ULTRA FINANCIALS PROSHARES	42,279 D	928,446.84
FEDERAL HOME LOAN MORTGAGE CORP 8.375%	138,530 D	173,162.50
EZCHIP SEMICONDUCTOR LTD	1,508 D	21,232.64
INDIA FUND INC	328 D	11,102.80
	1,540,300,425	1,090,059,646.11

RealWorldCusip	ISIN	Product	ProductName	firm	dte	pos	firm	dte	mv
001706AB6	US001706AB69	001706AB6060	AMH HOLDINGS, INC	IN DEFAULT	8,750,000		5,862,500		
001712108	US0017121080	001712108000	AMICAS INC		756		2,087		
[NULL]	[NULL]	G56462198000	***LORAL SPACE & COMMUNICATION L		96,149		44		
00185E106	US00185E1064	00185E106000	APAC CUSTOMER SVCS INC		497,988		1,045,775		
002083103	US0020831030	002083103000	ATS MEDICAL INC		357		1,121		
00208J108	US00208J1088	00208J108000	ATP OIL & GAS CORPORATION		893		20,289		
00211W104	US00211W1045	00211W104000	ATC TECHNOLOGY CORP		47		1,139		
00246W103	US00246W1036	00246W103000	AXT INC		580		1,357		
00253U107	US00253U1079	00253U107000	AASTROM BIOSCIENCES INC		1,325		356		
003011103	US0030111035	003011103000	ABERDEEN AUSTRALIA EQUITY FD INC		15,300		190,485		
00350L109	US00350L1098	00350L109000	ABINGTON BANCORP INC PENN		717		7,457		
003687100	US0036871004	003687100000	ABITIBIOWATER INC		65,979		481,647		
00371N407	[NULL]	00371N407000	ABLE LABORATORIES INC		2,920		6		
00374N107	US00374N1072	00374N107000	ABOVENET INC		4,430		239,353		
004446100	US0044461004	004446100000	ACETO CORP	N/C FR ACETO	141		1,424		
004631107	US0046311074	004631107000	ACME COMMUNICATIONS INC		265		228		
004764106	US0047641065	004764106000	ACME PACKET INC		349		2,631		
00685R409	US00685R4092	00685R409000	ADELPHIA RECOVERY TRUST SERIE		18,443,845		564,867		
00685R789	US00685R7897	00685R789000	ADELPHIA RECOVERY TRUST SER AC		11,166,214		11,141		
006ESC958	US006ESC9589	006ESC958000	ADELPHIA C	CONV PFD ESCI	18,500		18		
00752H102	US00752H1023	00752H102000	ADVANCED BATTERY TECHNOLOGIES I		7,646		29,896		
00752K105	US00752K1051	00752K105000	ADVANCED CELL TECHNOLOGY INC		87		4		
00754E107	US00754E1073	00754E107000	ADVANCED PHOTONIX INC-CL A		14		24		
00762W107	US00762W1071	00762W107000	ADVISORY BOARD CO		348		11,481		
00763MAN8	US00763MAN83	00763MAN8060	ADVANCED MED OPTICS INC	SR SU	250,000		2,225		
00765H107	US00765H1077	00765H107000	ADVANCED LIFE SCIENCES	HOLDIN	2,076		1,848		
007942204	US0079422046	007942204000	ADVANTA CORP-CL B NON-VTG		153		1,457		
007973100	US0079731008	007973100000	ADVANCED ENERGY INDUSTRIES INC		4,167		64,172		
00847J105	US00847J1051	00847J105000	AGILYSYS INC		192		2,300		
00950H102	US00950H1023	00950H102000	AIRSPAN NETWORKS INC		260		80		
010198208	US0101982082	010198208000	***AKTIEBOLAGET ELECTROLUX	SPOI	69		1,660		
012423109	US0124231095	012423109000	ALBANY MOLECULAR RESEARCH INC		197		3,715		
015384100	US0153841004	015384100000	ALEXZA PHARMACEUTICALS INC		2,779		13,839		
016230104	US0162301040	016230104000	ALICO INC		36		1,634		
034918102	CA0349181028	034918102000	***ANGIOTECH PHARMACEUTICALS INC		11,661		16,092		
034918AC6	US034918AC63	034918AC6060	ANGIOTECH PHARMACEUTICALS INC		1,660,000		12,616		
03499AEE5	US03499AEE55	03499AEE5060	***ANGIOTECH PHARMACEUTICALS ISR		2,064,000		1,424,920		
03525N109	US03525N1090	03525N109000	ANIMAL HEALTH INTERNATIONAL INC		1,424		12,033		
037243102	CA0372431027	037243102000	***ANTRIM ENERGY INC		400,000		500,000		
03834A103	US03834A1034	03834A103000	APPROACH RESOURCES INC		194		3,203		
03969P107	US03969P1075	03969P107000	ARDEA BIOSCIENCES INC		67		965		
039762109	US0397621097	039762109000	ARDEN GROUP INC-CL A		23		4,586		
040047102	US0400471027	040047102000	ARENA PHARMACEUTICALS INC		619,396		3,412,872		
040448201	US0404482012	040448201000	ARISTOTLE CORP NEW		16		131		
040790107	US0407901075	040790107000	ARKANSAS BEST CORP-DEL		290		11,606		
042744102	US0427441029	042744102000	ARROW FINANCIAL CORP		290		8,193		
042797100	US0427971009	042797100000	ARROWHEAD RESEARCH CORPORATIC		4,945		8,407		
04301Q100	US04301Q1004	04301Q100000	ARTES MEDICAL INC		44		35		
043436104	US0434361046	043436104000	ASBURY AUTOMOTIVE GROUP INC		455		6,238		
04543P100	US04543P1003	04543P100000	ASSET ACCEPTANCE CAPITAL CORP		3,358		44,023		
046433108	US0464331083	046433108000	ASTRONICS CORP		33		774		
04648X107	US04648X1072	04648X107000	ASYST TECHNOLOGIES INC		1,310		3,865		
047439104	US0474391044	047439104000	ATHEROGENICS INC		4,287		1,115		
048425102	US0484251022	048425102000	ATLANTIC COAST FEDERAL	CORPC	100		685		
049079205	US0490792050	049079205000	ATLANTIC TELE-NETWORK INC NEW		112		3,595		
04963C209	US04963C2098	04963C209000	ATRICURE INC		500		5,325		

049904105	US0499041053	049904105000	ATRION CORP	176	19,946
050757103	US0507571034	050757103000	AUDIOVOX CORP CL A	580	6,061
053491205	US0534912052	053491205000	AVANT IMMUNOTHERAPEUTICS INC	1,522	19,071
053690103	US0536901038	053690103000	AVIGEN INC	303	1,333
05379B107	US05379B1070	05379B107000	AVISTA CORP	5,614	124,013
05453N100	US05453N1000	05453N100000	AWARE INC-MASS	475	1,534
054615109	US0546151095	054615109000	AXSYS TECHNOLOGIES INC	1	70
05508RAB2	US05508RAB24	05508RAB2060	B&G FOODS INC	7,890	277,128
056525108	US0565251081	056525108000	BADGER METER INC	2,332	118,979
057741100	US0577411004	057741100000	BALDOR ELECTRIC CO	3,623	125,392
057755209	US0577552096	057755209000	BALDWIN & LYONS INC CL B	143	3,423
05945F103	US05945F1030	05945F103000	BANCFIRST CORP-OKLA	1,671	122,150
059690107	US0596901076	059690107000	BANCORP RHODE ISLAND INC	21	630
059784207	US0597842071	059784207000	BANCTEC INC 144A	1,218,000	4,323,900
11133V108	US11133V1089	11133V108000	BROADPOINT SECURITIES GROUP INC	200	624
11373M107	US11373M1071	11373M107000	BROOKLINE BANCORP INC DEL	14,958	176,804
114039100	US1140391004	114039100000	BROOKLYN FEDERAL BANCORP INC	161	2,375
117665109	US1176651099	117665109000	BRYN MAWR BANK CORP	1,161	30,163
117769109	US1177691094	117769109000	BUCA INC	100	44
11776U300	US11776U3005	11776U300000	BSQUARE CORPORATION NEW	100	351
118255108	US1182551085	118255108000	BUCKEYE TECHNOLOGIES INC	906	8,897
119848109	US1198481095	119848109000	BUFFALO WILD WINGS INC	1,073	46,064
120076104	US1200761047	120076104000	BUILD A BEAR WORKSHOP INC	370	3,078
12008R107	US12008R1077	12008R107000	BUILDERS FIRSTSOURCE INC	1,487	8,937
121579AB2	US121579AB28	121579AB2060	BURLINGTON COAT FACTORY SR NT 11	2,264,000	14,490
12489V106	US12489V1061	12489V106000	CBRL GROUP INC	13,942	417,005
12498B307	US12498B3078	12498B307000	CBRE REALTY FINANCE INC	83	82
12502BAC7	US12502BAC72	12502BAC7060	CCH I LLC / HLDGS LLC SR SECD N	481	339
[NULL]	BE0157285488	B5628B104000	***LERNOUT & HAUSPIE SPEECH PROI	28,062	175,668
[NULL]	BMG0464B1072	G0464B107000	***ARGO GROUP INTERNATIONAL HOL	177	7,335
[NULL]	BMG210821051	G21082105000	***CHINA YUCHAI INTERNATIONAL LTD	437	3,780
[NULL]	BMG6052F1032	G6052F103000	***MAX CAPITAL GROUP LTD	8	218
[NULL]	BMG7368R1043	G7368R104000	***RAM HOLDINGS LTD	839	1,359
[NULL]	BMG8649T1099	G8649T109000	***SYNCORA HOLDINGS LTD	45	104
[NULL]	ES0178495034	E90215109000	***TELVENT GIT SA	59	1,256
[NULL]	IL0010843832	M81869105000	***RADVISION LTD	120	856
[NULL]	IL0010994981	M8183P102000	RRSAT GLOBAL COMMUNICATIONS NE	89	1,153
[NULL]	IL0010996549	M0854Q105000	ALLOT COMMUNICATIONS LTD	212	517
[NULL]	IL0011076630	M98939107000	012 SMILE COMMUNICATIONS LTD	270	2,152
[NULL]	KYG4984V1068	G4984V106000	***ITSA LTD	71,429	7,143
[NULL]	KYG822451046	G82245104000	***SMART MODULAR TECHNOLOGIES IN	2,742	8,994
[NULL]	KYG932051215	G93205121000	***WTS VANTAGE DRILLING COMPAI	459,100	1,322,736
[NULL]	MHY8897Y3057	Y8897Y305000	***TOP SHIPS INC	93	411
[NULL]	US80000Q1040	80000Q104000	SANDER MORRIS HARRIS GROUP INC	1,445	13,063
[NULL]	USY5217N1183	Y5217N118000	***LARSEN AND TOUBRO LTD GDR REC	65	3,796
000360206	US0003602069	000360206000	AAON INC NEW	138	2,967
001031103	US0010311035	001031103000	AEP INDUSTRIES INC	59	1,283
00104Q107	US00104Q1076	00104Q107000	AFC ENTERPRISES INC	621	5,651
019118108	US0191181082	019118108000	ALLIED DEFENSE GROUP INC COM	1,539	9,696
019205103	US0192051037	019205103000	ALLIANCE FINANCIAL CORP	49	1,164
019344100	US0193441005	019344100000	ALLIED NEVADA GOLD CORP	55	363
019855303	US0198553036	019855303000	ALLOY INC	1,047	8,114
01988P108	US01988P1084	01988P108000	ALLSCRIPTS HEALTHCARE SOLUTI	50,549	657,137
02208R106	US02208R1068	02208R106000	ALTRA HOLDINGS INC	429	6,967
022276109	US0222761092	022276109000	***ALUMINUM CORP CHINA LTD SPON	2,782	52,218
023177108	US0231771082	023177108000	AMBASSADORS GROUP INC	177	3,363
023178106	US0231781065	023178106000	AMBASSADORS INTERNATIONAL INC	8,170	20,915

02342J101	US02342J1016	02342J101000	AMCOMP INC	NEW	100	1,199
023586100	US0235861004	023586100000	AMERCO		275	13,008
02364W204	US02364W2044	02364W204000	***AMERICA MOVIL S A B DE CV SPONS		56	2,736
023912108	US0239121082	023912108000	AMCORE FINANCIAL INC		155	1,668
024061103	US0240611030	024061103000	AMERICAN AXLE & MANUFACTURING H		16,317	126,294
02407E104	US02407E1047	02407E104000	AMERICAN BANCORP N J INC		188	2,038
025334103	US0253341038	025334103000	AMERICAN DAIRY INC		584	6,085
025353103	US0253531034	025353103000	AMERICAN DENTAL PARTNERS INC		289	4,046
02660R107	US02660R1077	02660R107000	AMERICAN HOME MORTGAGE INVE		1,052	21
02744RAH0	US02744RAH03	02744RAH0060	AMERICAN MEDIA OPERATIONS INC		95,000	703
027745108	US0277451086	027745108000	AMERICAN NATIONAL BANKSHARES IN		76	1,293
028723104	US0287231049	028723104000	AMERICAN OIL & GAS INC		8,677	26,812
028731107	US0287311072	028731107000	AMERICAN ORIENTAL BIOENGIN		1,200	8,688
029326105	US0293261055	029326105000	AMERICAN RIVER BANKSHARES FOR		70	784
029683109	US0296831094	029683109000	AMERICAN SOFTWARE INC-CL A		118	693
030145205	US0301452050	030145205000	AMERICAN TECHNOLOGY CORP-DEL		184	121
030506109	US0305061097	030506109000	AMERICAN WOODMARK CORP		358	10,382
03058P109	US03058P1093	03058P109000	AMERICANWEST BANCORPORATION (		3,178	5,752
03070Q101	US03070Q1013	03070Q101000	AMERISTAR CASINOS INC		498	8,446
03076K108	US03076K1088	03076K108000	AMERIS BANCORP		1,494	22,515
032015109	US0320151097	032015109000	AMPAL AMERICAN ISRAEL CORP CL A		860	3,560
032037103	US0320371034	032037103000	AMPCO-PITTSBURGH CORP		93	3,151
032159105	US0321591051	032159105000	AMREP CORP		963	48,198
032332504	US0323325045	032332504000	AMTECH SYSTEMS INC COM PAR		32	338
03252Q408	US03252Q4082	03252Q408000	ANADYS PHARMACEUTICALS INC		420	1,071
032744104	US0327441046	032744104000	ANAREN INC FORMERLY AN/		33	378
032839102	US0328391026	032839102000	ANCHOR BANCORP WISCONSIN INC		4	36
060505DR2	US060505DR26	060505DR2060	BANK AMERICA CORP SUB NOTE		1,000,000	850,116
060505DT8	US060505DT81	060505DT8060	BANK OF AMERICA CORP		220,000	167,271
062401104	US0624011047	062401104000	BANK OF GRANITE CORP		98	757
063425102	US0634251021	063425102000	BANK MARIN BANCORP		51	1,599
067511105	US0675111050	067511105000	BARE ESCENTUALS INC		80,500	1,045,695
067806109	US0678061096	067806109000	BARNES GROUP INC		16,412	396,350
06846N104	US06846N1046	06846N104000	BILL BARRETT CORPORATION		15,013	558,934
06985P100	US06985P1003	06985P100000	BASIC ENERGY SERVICES INC NEW		362	9,702
072024KL5	US072024KL53	072024KL5060	BAY AREA TOLL AUTH CALIF TOLL VAR		5,000,000	5,000,062
074014101	US0740141017	074014101000	BEASLEY BROADCAST GROUP INC CL		136	466
077454106	US0774541066	077454106000	BELDEN INC		712	24,564
078137106	US0781371069	078137106000	BELL MICROPRODUCTS INC		73	139
082047200	US0820472001	082047200000	BENIHANA INC-CL A		1,259	8,637
084664BF7	US084664BF78	084664BF7060	BERKSHIRE HATHAWAY FIN CORP SR		2,000,000	20,522
09056N103	US09056N1037	09056N103000	BIO IMAGING TECHNOLOGIES INC		15	120
09064Y109	US09064Y1091	09064Y109000	BIOFUEL ENERGY CORP		62	56
09065V203	US09065V2034	09065V203000	BIOSANTE PHARMACEUTICALS INC NE		1,172	4,804
091736108	US0917361083	091736108000	BITSTREAM INC-CL A		2,686	15,042
09746Y105	US09746Y1055	09746Y105000	BOISE INC		3,084	5,027
097698104	US0976981045	097698104000	BOLT TECHNOLOGY CORP		117	2,138
09776J101	US09776J1016	09776J101000	BON-TON STORES INC		6,960	23,594
098570104	US0985701046	098570104000	BOOKS-A-MILLION INC		121	858
099849101	US0998491015	099849101000	BORLAND SOFTWARE CORP		1,361	2,246
101137107	US1011371077	101137107000	BOSTON SCIENTIFIC CORP		19,512	266,339
101388106	US1013881065	101388106000	BOTTOMLINE TECHNOLOGIES (DE) INC		153	1,723
125137109	US1251371092	125137109000	CEC ENTERTAINMENT INC		799	27,573
12513C108	US12513C1080	12513C108000	CDSS WIND DOWN INC		1,250	5
125141101	US1251411013	125141101000	CECO ENVIRONMENTAL CORP		436	1,910
12525D102	US12525D1028	12525D102000	CFS BANCORP INC		77	725
125581306	US1255813065	125581306000	CIT GROUP INC NEW FR NON (		47,000	1,175,000



12561E105	US12561E1055	12561E105000	CKE RESTAURANTS INC	563	6,750
125902106	US1259021061	125902106000	CPI CORP	5,656	72,397
126128107	US1261281075	126128107000	CNB FINANCIAL CORP-PA	100	1,350
12616P105	US12616P1057	12616P105000	C-PHONE CORP	200	2
12618T105	US12618T1051	12618T105000	CRA INTERNATIONAL INC	68	3,036
126650BK5	US126650BK50	126650BK5060	CVS CAREMARK CORP	12,809,000	10,569,914
12738A101	US12738A1016	12738A101000	CADENCE FINANCIAL CORPORATION	191	1,897
12738T100	US12738T1007	12738T100000	CADENCE PHARMACEUTICALS INC	6,580	65,800
12811R104	US12811R1041	12811R104000	CALAMOS ASSET MGMT INC CL A	604	12,624
128246105	US1282461052	128246105000	CALAVO GROWERS INC	108	1,470
129903209	US1299032094	129903209000	CALIFORNIA BEACH RESTAURANTS IN	90	2
165159104	US1651591042	165159104000	CHESAPEAKE CORP	219	180
169384104	US1693841041	169384104000	CHINA DIRECT INC	6,067	30,760
16941P102	US16941P1021	16941P102000	***CHINA SKY ONE MEDICAL INC	298	3,201
169424108	US1694241084	169424108000	***CHINA TECHFAITH WIRELESS COM	208	227
170404305	US1704043058	170404305000	CHORDIANT SOFTWARE INC	206	1,106
171232AS0	US171232AS07	171232AS0060	CHUBB CORP SR NT	7,000,000	6,390,785
172922106	US1729221069	172922106000	CITIZENS & NORTHERN CORP	352	8,811
172967CX7	US172967CX72	172967CX7060	CITIGROUP INC GLOBAL NT FL	30,000	265
174740100	US1747401008	174740100000	CITIZENS INC-CL A	3,941	36,060
176682102	US1766821029	176682102000	CITIZENS SOUTH BANKING CORPOI	68	527
17770A109	US17770A1097	17770A109000	CITY BANK-LYNNWOOD WASH	2,513	45,837
177835105	US1778351056	177835105000	CITY HOLDING CO	585	27,659
178762100	US1787621002	178762100000	CITYFED FINANCIAL CORP	32,333	21
179584AJ6	US179584AJ62	179584AJ6060	CLAIRES STORES INC SR SUB NT	1,000,000	370,324
18712Q103	US18712Q1031	18712Q103000	CLIFTON SAVINGS BANK SLA	1,678	19,750
218352102	US2183521028	218352102000	CORCEPT THERAPEUTICS INC	143	226
21869X103	CA21869X1033	21869X103000	***COREL CORP NEW	138	1,297
219141108	US2191411089	219141108000	CORNELL COMPANIES INC	247	6,711
22122P101	US22122P1012	22122P101000	COSI INC	2,026	3,424
224051102	US2240511020	224051102000	COX RADIO INC-CL A	628	6,965
22413E104	US22413E1047	22413E104000	CRAFTMADE INTERNATIONAL INC	140	683
225223304	US2252233042	225223304000	CRAY INC	2,687	16,122
225310101	US2253101016	225310101000	CREDIT ACCEPTANCE CORP-MICH	1,130	24,182
22674T105	US22674T1051	22674T105000	CRITICAL THERAPEUTICS INC	256	44
231082108	US2310821085	231082108000	CUMULUS MEDIA INC-CL A	1,463	7,066
23129V109	US23129V1098	23129V109000	CURRENCYSHARES SWISS FRANC TR	215	19,587
23251P102	US23251P1021	23251P102000	CYBERONICS INC	199	3,594
23254L108	US23254L1089	23254L108000	CYCLACEL PHARMACEUTICALS INC	160	208
232806AK5	US232806AK50	232806AK5060	CYPRESS SEMICONDUCTOR CORP SR	289,000	383,648
23282W100	US23282W1009	23282W100000	CYTOKINETICS INC	877,503	4,343,640
232860106	US2328601065	232860106000	D & E COMMUNICATIONS INC	887	8,258
233293109	US2332931094	233293109000	DPL INC	1,294,177	33,635,660
23332B106	US23332B1061	23332B106000	DSP GROUP INC	75	575
234264109	US2342641097	234264109000	DAKTRONICS INC	254	4,768
235825205	US2358252052	235825205000	DANA HOLDING CORP	2,473,649	15,311,887
240028AF7	US240028AF78	240028AF7060	DAYTON SUPERIOR CORP SR SUE	6,322,000	49,312
246688AE5	US246688AE51	246688AE5060	DELHAIZE AMERICA INC MAKE WH	600	652
247126105	US2471261055	247126105000	DELPHI CORP (FORMERLY DI	305,948	18,258
24784L105	US24784L1052	24784L105000	DELTEK INC	1,006	8,028
24799AKH4	US24799AKH40	24799AKH4060	DELTA AIR LINES INC/OLD	10,000,000	306,000
24869P104	US24869P1049	24869P104000	DENNYS CORPORATION	791	2,452
24869QAB8	US24869QAB86	24869QAB8060	DENNY'S CORP/DENNY'S HOLDINGS	2,942,000	27,508
27579R104	US27579R1041	27579R104000	EAST WEST BANCORP INC	7,705	135,993
276534104	US2765341043	276534104000	EASTERN INSURANCE HOLDINGS INC	40	554
277196101	US2771961016	277196101000	EASTERN VIRGINIA BANKSHARES INC	40	656
279862106	US2798621064	279862106000	EDGE PETROLEUM CORP-DEL	345	880

280358102	US2803581022	280358102000	EDGEWATER TECHNOLOGY INC	248	1,215
280597105	US2805971056	280597105000	EDIETS COM INC CL A	86	303
280875113	[NULL]	280875113000	WTS EDISON BROTHERS STORES INC	45,444	45
280875303	US2808753030	280875303000	EDISON BROTHERS STORES INC NEW	227,122	227
282914100	US2829141009	282914100000	8X8 INC NEW	555	555
283677854	US2836778546	283677854000	EL PASO ELECTRIC CO NEW	13	271
285218103	US2852181039	285218103000	ELECTRO RENT CORP	154	2,433
285229100	US2852291002	285229100000	ELECTRO SCIENTIFIC INDUSTRIES INC	190	2,968
286590203	US2865902033	286590203000	ELINEAR INC COM	10,100	51
288853104	US2888531041	288853104000	ELLIS PERRY INTERNATIONAL INC	1,265	20,822
290151307	US2901513075	290151307000	ELOYALTY CORP NEW	30	152
29081P204	US29081P2048	29081P204000	***EMBOTELLADORA ANDINA SA SPOI	47	658
292218104	US2922181043	292218104000	EMPLOYERS HLDGS INC	100	1,794
292475209	US2924752098	292475209000	EMULEX CORP NEW	11,631	144,690
292554102	US2925541029	292554102000	ENCORE CAPITAL GROUP INC	509	7,029
29255V201	US29255V2016	29255V201000	ENCORE BANCSHARES INC	692	12,456
292562105	US2925621052	292562105000	ENCORE WIRE CORP	147	3,033
29259G101	US29259G1013	29259G101000	ENDEAVOUR INTL CORP COM	740	1,236
29264A206	US29264A2069	29264A206000	ENDWAVE CORP NEW	26	139
29266S106	US29266S1069	29266S106000	ENDOLOGIX INC	626	1,659
29270J100	US29270J1007	29270J100000	ENERGY RECOVERY INC	256	1,958
292756202	US2927562023	292756202000	ENERGYSOLUTIONS INC DEPOSIT	400	6,376
293306106	US2933061069	293306106000	ENGLOBAL CORPORATION	149	2,055
293389102	US2933891028	293389102000	ENNIS INC FORMERLY ENNI	555	9,868
29358P101	US29358P1012	29358P101000	ENSIGN GROUP INC COM USD0.001	50	919
293712105	US2937121059	293712105000	ENTERPRISE FINANCIAL SERVICES CO	10	230
29382R107	US29382R1077	29382R107000	ENTRAVISION COMMUNICATIONS COI	413	1,417
29383P100	US29383P1003	29383P100000	ENTORIAN TECHNOLOGIES INC	286	174
293848107	US2938481072	293848107000	ENTRUST INC	476	1,095
29413N109	[NULL]	349550103000	FORTEL INC CALIF	500	13
29428R103	US29428R1032	29428R103000	EPOCH HOLDING CORPORATION	485	5,626
29667D104	US29667D1046	29667D104000	ESSA BANCORP INC	549	7,521
29759R102	US29759R1023	29759R102000	ETEELECARE GLOBAL SOLUTIONS INC	104	879
297602104	US2976021046	297602104000	ETHAN ALLEN INTERIORS INC	325	9,760
30049R100	US30049R1005	30049R100000	EVOLVING SYSTEMS INC	19	31
300645108	US3006451088	300645108000	EXAR CORPORATION	1,557	11,755
30067T103	[NULL]	30067T103000	***EXCEL TECHNOLOGY INC	1,863	59,504
302081104	US3020811044	302081104000	EXLSERVICE HOLDINGS INC	179	1,659
345397VG5	US345397VG56	345397VG5060	FORD MOTOR CREDIT CO LLC	900	630
34969Q100	US34969Q1004	34969Q100000	FORTUNET INC	77	470
35137P106	US35137P1066	35137P106000	FOX CHASE BANCORP INC	145	1,740
35471R106	US35471R1068	35471R106000	FRANKLIN STREET PROPERTIES COR	6,866	92,622
356108100	US3561081007	356108100000	FREDS INC-TENN CL A	7,460	111,751
357288109	US3572881098	357288109000	FREMONT GENERAL CORPORATION	64,386	5,795
358430106	US3584301069	358430106000	FRIEDE GOLDMAN HALTER INC	7,329	7
359059102	US3590591026	359059102000	FRONTIER AIRLINES HOLDINGS INC	4,100	841
359360104	US3593601046	359360104000	FROZEN FOOD EXPRESS INDS INC	56	366
35952W103	US35952W1036	35952W103000	FUEL SYSTEMS SOLUTIONS INC	153	7,869
36186CAC7	US36186CAC73	36186CAC7060	GCB GMAC LLC R/MD 6.00	40,345,000	20,183,998
36186CAH6	US36186CAH60	36186CAH6060	GMAC LLC	44,315,000	23,718,882
36268Q103	US36268Q1031	36268Q103000	GAIAM INC CL A	1,344	17,230
367348109	US3673481095	367348109000	GATEHOUSE MEDIA INC	32,720	12,106
367905AD8	US367905AD87	367905AD8060	GAYLORD ENTERTAINMENT CO	1,000	868
370425RU6	US370425RU66	370425RU6060	GMAC LLC	306,000	172,902
370425RX0	US370425RX06	370425RX0060	GMAC-CORP BOND	38,668,000	19,914,537
370425SC5	US370425SC59	370425SC5060	GMAC-CORP BOND	12,990,000	6,431,338
370425SE1	US370425SE16	370425SE1060	GMAC-CORP BOND	21,975,000	10,878,632

37247A102	US37247A1025	37247A102000	GENTIVA HEALTH SERVICES INC	226	6,102
37249T109	US37249T1097	37249T109000	GEOGLOBAL RESOURCES INC	333	1,049
372910307	US3729103073	372910307000	GEOKINETICS INC NEW	1,437	25,895
3733834G0	US3733834G05	3733834G0060	GEORGIA ST GO VAR RATE I	250,000	250,000
373865104	US3738651047	373865104000	GERMAN AMERICAN BANCORP INC	175	2,240
374689107	US3746891072	374689107000	GIBRALTAR INDUSTRIES INC	156	3,608
376535100	US3765351008	376535100000	GLADSTONE CAPITAL CORP	196	3,655
376536108	US3765361080	376536108000	GLADSTONE COMMERCIAL CORP	208	3,151
420261109	US4202611095	420261109000	HAWKINS INC	81	1,363
42218Q102	US42218Q1022	42218Q102000	HEALTH GRADES INC	10	30
42234Q102	US42234Q1022	42234Q102000	HEARTLAND FINANCIAL USA INC	1,117	27,344
422704106	US4227041062	422704106000	HECLA MINING CO	28,987	161,168
427056106	US4270561065	427056106000	HERCULES INC	33	670
42722X106	US42722X1063	42722X106000	HERITAGE FINANCIAL CORP-WASH	40	560
42840B101	US42840B1017	42840B101000	HI-TECH PHARMACAL CO INC	1,975	19,118
428567101	US4285671016	428567101000	HIBBETT SPORTS INC	500	11,855
431466101	US4314661012	431466101000	HILL INTERNATIONAL INC	1,882	29,190
43730EAA4	US43730EAA47	43730EAA4060	HOME PPTYS L P EXCHANGEA	24,272,000	22,439,987
439038100	US4390381006	439038100000	HOOKER FURNITURE CORP	109	2,164
440327104	US4403271046	440327104000	HORACE MANN EDUCATORS CORP NEI	-	0
44041F105	US44041F1057	44041F105000	HORIZON FINANCIAL CORP-WASH	567	5,500
44183U100	US44183U1007	44183U100000	HOUSTON AMERICAN ENERGY CORP	1,922	13,781
44183Y102	US44183Y1029	44183Y102000	HOUSEVALUES INC	317	821
442488AP7	US442488AP71	442488AP7060	K HOVNANIAN ENTERPRISES INC	250,000	147,568
444398101	US4443981018	444398101000	HUGHES COMMUNICATIONS INC	300	11,100
445542103	US4455421036	445542103000	HUNGARIAN TELEPHONE & CABLE CO	1,325	26,553
447324104	US4473241044	447324104000	HURCO COMPANIES INC	154	5,472
448407106	US4484071067	448407106000	HUTCHINSON TECHNOLOGY INC	410	4,986
448947309	US4489473094	448947309000	IDT CORPORATION CL B	518	554
44913M105	US44913M1053	44913M105000	HYPERCOM CORP	5,867	26,988
44925C103	US44925C1036	44925C103000	ICF INTL INC	77	1,473
44930K108	US44930K1088	44930K108000	ICO GLOBAL COMMUNICATIONS HLD	774	1,742
44980X109	US44980X1090	44980X109000	IPG PHOTONICS CORP	157	3,376
44980Y305	US44980Y3053	44980Y305000	IPCS INC	167	3,669
464119106	US4641191063	464119106000	IRWIN FINANCIAL CORP	557	2,323
464287515	US4642875151	464287515000	ISHARES S&P NORTH AME	2,915	135,518
464287697	US4642876977	464287697000	ISHARES TRUST DOW JONES	1,652	141,081
464287796	US4642877967	464287796000	ISHARES TRUST DOW JONES	52,102	2,173,174
464288406	US4642884062	464288406000	ISHARES TRUST MID VALUE IN	2,870	204,258
464288539	US4642885390	464288539000	ISHARES TR FTSE NAREIT M	1,000	19,956
464288778	US4642887784	464288778000	ISHARES TR DOW JONES US	39,630	1,520,603
10211F100	US10211F1003	10211F100000	BOVIE MEDICAL CORPORATION	5,107	37,281
103043105	US1030431050	103043105000	BOWNE & CO INC	962	11,785
130872104	US1308721042	130872104000	CALIPER LIFE SCIENCES INC	814	2,768
13123E500	US13123E5006	13123E500000	CALLIDUS SOFTWARE INC	644	3,284
13135BAE6	US13135BAE65	13135BAE6060	CALPINE GENERATING CO R/M	3,565,000	357
132618109	US1326181096	132618109000	CAMCO FINANCIAL CORP	74	787
136069101	CA1360691010	136069101000	***CANADIAN IMPERIAL BANK OF COM	9,576	570,750
13957Q108	US13957Q1085	13957Q108000	CAPE SYSTEMS GROUP INC	2,500	3
139793103	US1397931031	139793103000	CAPITAL BK CORP	49	504
140501107	US1405011073	140501107000	CAPITAL SOUTHWEST CORP	26	3,776
14056D105	US14056D1054	14056D105000	CAPITOL BANCORP LTD	1,299	28,903
14057C106	US14057C1062	14057C106000	CAPITOL FEDERAL FINANCIAL	967	46,929
14071N104	US14071N1046	14071N104000	CAPTARIS INC	624	2,914
141597302	US1415973023	141597302000	CARDIODYNAMICS INTERNATIONAL CC	11	17
14161H108	US14161H1086	14161H108000	CARDTRONICS INC	425	3,188
141657106	US1416571065	141657106000	CARE INVT TR INC	235	2,691

143658AN2	US143658AN22	143658AN2060	***CARNIVAL CORP SENIOR NT	172,000	189,430
147154108	US1471541086	147154108000	CASCADE BANCORP-ORE	870	9,779
147195101	US1471951012	147195101000	CASCADE CORP	-	0
147322101	US1473221018	147322101000	CASCADE MICROTECH INC	1,072	6,153
147448104	US1474481041	147448104000	CASELLA WASTE SYSTEMS INC-CL A	168	2,251
149150104	US1491501045	149150104000	CATHAY GENERAL BANCORP	6,750	197,438
150838100	US1508381001	150838100000	CELADON GROUP INC	413	6,265
15135B101	US15135B1017	15135B101000	CENTENE CORP DEL	17,248	405,328
15146E102	US15146E1029	15146E102000	CENTER FINANCIAL CORPORATION	14	188
151895406	US1518954060	151895406000	CENTERPOINT PROPERTIES TRUST SE	5,810	3,486,000
15201P109	US15201P1093	15201P109000	CENTERSTATE BANKS FL INC	356	6,141
153527205	US1535272058	153527205000	CENTRAL GARDEN & PET CO CL A N	2,328	12,734
156432106	US1564321065	156432106000	CENTURY BANCORP INC-CL A NON \	70	1,225
156492100	US1564921005	156492100000	CENTURY CASINOS INC	150	315
157210105	US1572101053	157210105000	CEVA INC	1,665	17,383
15721M107	US15721M1071	15721M107000	***CEYONIQ AG SPONSORED /	65	1
158496109	US1584961098	158496109000	CHAMPION ENTERPRISES INC	5,679	39,753
158532101	CA1585321013	158532101000	***CHAMPION MINERALS INC	3	1
189873102	US1898731021	189873102000	COACHMEN INDUSTRIES INC	194	435
19238U107	US19238U1079	19238U107000	COGDELL SPENCER INC	1,422	25,525
192479103	US1924791031	192479103000	COHERENT INC	907	33,559
192576106	US1925761066	192576106000	COHU INC	182	3,167
19259P300	US19259P3001	19259P300000	COINSTAR INC	1,934	66,046
194014106	US1940141062	194014106000	COLFAX CORPORATION	4,669	92,866
19623P101	US19623P1012	19623P101000	COLONY BANCORP INC-GA	57	584
199333105	US1993331057	199333105000	COLUMBUS MCKINNON CORP-N.Y.	80	2,123
20009T105	US20009T1051	20009T105000	COMBIMATRIX CORPORATION	219	2,875
20035AAA2	US20035AAA25	20035AAA2060	COMED FINANCING III MAKE WHO	4,580,000	3,025,717
202608105	US2026081057	202608105000	COMMERCIAL VEHICLE GROUP INC	95	1,036
204149108	US2041491083	204149108000	COMMUNITY TRUST BANCORP INC	83	3,288
204166102	US2041661024	204166102000	COMMVAULT SYSTEMS INC	1,268	18,665
205477102	US2054771025	205477102000	COMPUTER TASK GROUP INC	248	1,481
20564V105	US20564V1053	20564V105000	COMSCORE INC	155	3,111
20581E104	US20581E1047	20581E104000	COMSYS IT PARTNERS INC	87	1,088
206710402	US2067104024	206710402000	CONCURRENT COMPUTER CORP	148,771	929,819
20774HB29	US20774HB298	20774HB29060	CONNECTICUT ST HEALTH & EDL FAC	2,000,000	2,000,002
20774L6A8	US20774L6A89	20774L6A8060	CONNECTICUT ST HEALTH & EDL FAC	200,000	200,003
212485106	US2124851062	212485106000	CONVERGYS CORP	2,067	32,183
2131836V1	US2131836V19	2131836V1060	COOK CNTY ILL G/O CAP IMPT-SI	8,000,000	8,000,109
216844100	US2168441002	216844100000	COOPERATIVE BANKSHARES INC	89	451
249906108	CA2499061083	249906108000	***DESCARTES SYSTEMS GROUP INC	430	1,668
249908104	US2499081048	249908104000	DEPOMED INC	1,383	4,509
252603105	US2526031057	252603105000	DIAMOND FOODS INC	1,862	51,075
25264R207	US25264R2076	25264R207000	DIAMOND HILL INVESTMENT GROUP IN	135	12,555
25269L106	US25269L1061	25269L106000	DIAMOND MGMT & TECHNOLOGY CO	2,514	11,464
25382P109	US25382P1093	25382P109000	DIGITAL ALLY INC	66	520
254668106	US2546681063	254668106000	DISCOVERY LABORATORIES INC NEW	17,607	37,327
25500T108	US25500T1088	25500T108000	DITECH NETWORKS INC	942	1,149
25614T101	US25614T1016	25614T101000	DOCUMENT SECURITY SYSTEMS INC	1,160	5,406
257701201	US2577012014	257701201000	DONEGAL GROUP INC CL A	257	5,012
258278100	US2582781009	258278100000	DORMAN PRODUCTS INC	999	13,686
258570209	US2585702093	258570209000	DOUBLE EAGLE PETROLEUM AND MII	401	5,855
259858108	US2598581088	259858108000	DOV PHARMACEUTICAL INC	17	6
260174107	US2601741075	260174107000	DOVER MOTORSPORTS INC	293	1,802
261570105	US2615701057	261570105000	DRESS BARN INC	371	5,699
262241102	US2622411021	262241102000	DRUGSTORE.COM INC	1,412	3,925
264399EL6	US264399EL69	264399EL6060	DUKE ENERGY CAROLINAS LLC MAKI	1,980,000	19,805

268158102	US2681581029	268158102000	DYNAX TECHNOLOGIES CORP CO	21,048	24,205
26817C101	US26817C1018	26817C101000	DYNCORP INTERNATIONAL INC CL A	669	12,176
26861V104	US26861V1044	26861V104000	EMAK WORLDWIDE INC	48	41
268664109	US2686641091	268664109000	EMC INSURANCE GROUP INC	109	3,161
26881Q309	US26881Q3092	26881Q309000	EPIX PHARMACEUTICALS INC	1,841	2,706
26884F102	US26884F1021	26884F102000	ESB FINANCIAL CORP	212	2,228
269246104	US2692461047	269246104000	E TRADE FINANCIAL CORPORATION	67,748	264,895
302301106	US3023011063	302301106000	EZCORP INC-CL A	239	3,953
30239F106	US30239F1066	30239F106000	FBL FINANCIAL GROUP INC-CL A	454	12,599
465754208	US4657542084	465754208000	I2 TECHNOLOGIES INC NEW	205	2,856
46600W106	US46600W1062	46600W106000	IXYS CORP DEL	545	6,044
46612J507	US46612J5074	46612J507000	JDS UNIPHASE CORPORATION	3,699	34,068
46625H696	US46625H6962	46625H696000	JPMORGAN CHASE & CO DEPOSIT	90	3,155
46625HHA1	US46625HHA14	46625HHA1060	JPMORGAN CHASE & CO	961,000	749,894
46627VAA5	US46627VAA52	46627VAA5060	JP MORGAN CHASE XVII R/MD 5.6	6,875,000	4,709,517
466367109	US4663671091	466367109000	JACK IN THE BOX INC	992	25,494
472310101	CA4723101016	472310101000	***JED OIL INC	799	120
48246S101	US48246S1015	48246S101000	K-FED BANCORP	1,061	10,504
482730108	US4827301080	482730108000	K-TRON INTERNATIONAL INC	33	4,910
483548103	US4835481031	483548103000	KAMAN CORP	118	3,892
484836101	US4848361014	484836101000	KANSAS CITY LIFE INSURANCE CO	669	35,624
488152208	US4881522084	488152208000	KELLY SERVICES INC-CL A	966	19,146
490057106	US4900571062	490057106000	KENSEY NASH CORP	443	14,659
53261M104	US53261M1045	53261M104000	LIMELIGHT NETWORKS INC	188	592
533535100	US5335351004	533535100000	LINCOLN EDUCATIONAL SERVICES CO	1,133	16,938
537008104	US5370081045	537008104000	LITTELFUSE INC	117	4,185
549764108	US5497641085	549764108000	LUFKIN INDUSTRIES INC	2,587	217,748
550351100	US5503511009	550351100000	LUNA INNOVATIONS INC	1,700	7,055
55262C100	US55262C1009	55262C100000	MBIA INC	734,028	9,454,281
55264U108	US55264U1088	55264U108000	MB FINANCIAL INC NEW	63,454	2,258,962
55269P302	CA55269P3025	55269P302000	***MDS INC	343	3,982
552848103	US5528481030	552848103000	MGIC INVESTMENT CORP-WISC	31,456	321,166
552953AL5	US552953AL51	552953AL5060	MGM MIRAGE SR NOTE	20,000	165
55302G103	US55302G1031	55302G103000	MGP INGREDIENTS INC	3,674	14,402
55304X104	CA55304X1042	55304X104000	***MI DEVELOPMENTS INC SUB VTC	10	212
55348A102	US55348A1025	55348A102000	MRU HOLDINGS INC	57,292	26,182
553531104	US5535311048	553531104000	MSC SOFTWARE CORP	298	3,746
55405T101	US55405T1016	55405T101000	MYR GROUP INC 144A	725,069	10,513,501
55422A200	[NULL]	55422A101000	MACAU CAPITAL INVESTMENTS INC	1,150	1
559211305	US5592113055	559211305000	***MAGNA ENTERTAINMENT CORP SUI	21	106
559778402	US5597784025	559778402000	***MAHANAGAR TEL NIGAM LTD SPON	1,482	6,121
560305104	US5603051047	560305104000	MAIDENFORM BRANDS INC	472	7,547
560425W55	US560425W556	560425W55060	MAINE HEALTH AND HIGHER EDUC	4,000,000	4,000,055
560879108	US5608791084	560879108000	MAKO SURGICAL CORP	17,500	145,600
568423107	US5684231070	568423107000	MARINE PETROLEUM TRUST UBI	79	1,936
571157106	US5711571068	571157106000	MARLIN BUSINESS SVCS CORP	85	696
572322303	US5723223039	572322303000	MARSHALL EDWARDS INC	900	1,935
574217JB2	US574217JB27	574217JB2060	MARYLAND ST HEALTH & HIGHER EDL	5,200,000	5,200,072
57582PJQ4	US57582PJQ46	57582PJQ4040	MASSACHUSETTS ST FLTG-CONS G/OL	75,000,000	75,002,609
609720107	US6097201072	609720107000	MONMOUTH REAL ESTATE INVT CORP	808	6,545
61022P100	US61022P1003	61022P100000	MONOTYPE IMAGING HOLDINGS INC	224	2,545
61747S504	US61747S5047	61747S504000	MORGAN STANLEY DEP SHS R	130,900	1,569,491
61748W108	US61748W1080	61748W108000	MORGANS HOTEL GROUP	138	1,910
619903107	US6199031070	619903107000	MOTHERS WORK INC	196	2,791
624581203	US6245812036	624581203000	MOVIE GALLERY INC NEW	30	60
625383104	US6253831043	625383104000	MULTI COLOR CORP	182	4,641
62845B104	US62845B1044	62845B104000	MUTUALFIRST FINL INC	51	561

628464109	US6284641098	628464109000	MYERS INDUSTRIES INC	1,544	21,801
62912R107	US62912R1077	62912R107000	NGP CAPITAL RESOURCES COMPANY	201	3,317
629294109	US6292941092	629294109000	NMT MEDICAL INC	313	1,424
629445206	US6294452064	629445206000	NVE CORPORATION	29	901
63080P105	US63080P1057	63080P105000	NARA BANCORP INC	420	6,300
634865109	US6348651091	634865109000	NATIONAL BANKSHARES INC-VA	115	2,037
635017106	US6350171061	635017106000	NATIONAL BEVERAGE CORP	233	2,351
63580R106	US63580R1068	63580R106000	NATIONAL ENERGY & GAS TRANS	159,903	1,161
635906100	US6359061008	635906100000	NATIONAL HEALTHCARE CORP	300	15,021
63654U100	US63654U1007	63654U100000	NATIONAL INTERSTATE CORP	26	631
637215104	US6372151042	637215104000	NATIONAL PRESTO INDUSTRIES INC	174	13,555
637372103	US6373721033	637372103000	NATIONAL RESEARCH CORP	1,970	65,798
63886Q109	US63886Q1094	63886Q109000	NATURAL GAS SVCS GROUP INC	710	13,263
638904102	US6389041020	638904102000	NAVIGATORS GROUP INC	96	6,237
639208107	US6392081070	639208107000	NAVARRE CORP	43	66
63935M208	US63935M2089	63935M208000	NAVISITE INC	590	1,328
64007P103	US64007P1030	64007P103000	NEENAH ENTERPRISES INC	5,815	9,013
640204AH6	US640204AH65	640204AH6060	NEIMAN-MARCUS GROUP INC	377,000	3,638
640268108	US6402681083	640268108000	NEKTAR THERAPEUTICS	6,838	29,267
64031N108	US64031N1081	64031N108000	NELNET INC CL A	1,813	28,464
64115T104	US64115T1043	64115T104000	NETSCOUT SYS INC	346	4,277
64118P109	US64118P1093	64118P109000	NETLIST INC	137	186
641208103	US6412081035	641208103000	NETWORK EQUIPMENT TECHNOLOGIE	4,843	16,660
641255104	US6412551045	641255104000	NEUROMETRIX INC	122	131
64156L101	CA64156L1013	64156L101000	***NEVSUN RESOURCES LTD	11,853	9,957
6435EV108	[NULL]	6435EV108000	NEW CENTURY FINANCIAL CORPO	49	81
64378H102	US64378H1023	64378H102000	NEW DRAGON ASIA CORP CL A	5,000	2,700
67457P309	US67457P3091	67457P309000	OCCAM NETWORKS INC NEW	340	1,207
67461T107	US67461T1079	67461T107000	***OCCULOGIX INC	224	22
675234108	US6752341080	675234108000	OCEANFIRST FINANCIAL CORP	85	1,700
67612W405	US67612W4050	67612W405000	ODYSSEY RE HLDGS CORP 7.4241%	104,300	1,637,510
677879CE6	US677879CE62	677879CE6060	OIL INSURANCE LTD VARIABLE RATE B	5,000,000	3,750,861
680033107	US6800331075	680033107000	OLD NATIONAL BANCORP-IND	82	2,050
30247C301	US30247C3016	30247C301000	FBR CAP MKTS CORP COM	5,794	35,633
309562106	US3095621062	309562106000	FARMERS CAPITAL BANK CORP	76	2,337
31308T100	US31308T1007	31308T100000	FCSTONE GROUP INC	171	3,314
313400624	US3134006242	313400624000	FREDDIE MAC 8.375% NON-C	90,894	45,447
313400673	US3134006739	313400673000	FEDERAL HOME LN MTG CORP 5.57%	50,000	12,500
313400715	US3134007158	313400715000	FEDERAL HOME LN MTG CORP PERF	206,900	103,450
313400822	US3134008222	313400822000	FEDERAL HOME LOAN MORTGAGE CO	30,000	15,000
313400848	US3134008487	313400848000	FEDERAL HOME LOAN MTG CORP VAI	50,000	25,000
313400855	US3134008552	313400855000	FEDERAL HOME LN MTG CORP 5.10%	33,900	16,950
313400863	US3134008636	313400863000	FREDDIE MAC-5% NON-CUM PFD (BO	20,000	10,000
313586604	US3135866040	313586604000	FEDERAL NATL MTGE ASSN 5.10% I	26,500	49,356
313586752	US3135867527	313586752000	FEDERAL NATIONAL MORTGAGE ASS	485,750	1,335,813
313586794	US3135867949	313586794000	FEDERAL NATL MTG ASSN PFD SE	279,931	419,897
313586810	US3135868103	313586810000	FEDERAL NATL MTG ASSN 5.375%	800	2,400,000
313586828	US3135868285	313586828000	FANNIE MAE 5.50% NON CUM	66,300	132,600
313586877	US3135868772	313586877000	FEDERAL NATIONAL MORTGAGE ASSN	28,000	56,000
313586885	US3135868855	313586885000	FEDERAL NATL MTG ASSN 5.81% N	50,000	100,000
313855108	US3138551086	313855108000	FEDERAL SIGNAL CORP	968	14,965
31567R100	US31567R1005	31567R100000	FIBERTOWER CORPORATION	11,717	16,404
316394105	US3163941053	316394105000	FIDELITY SOUTHERN CORP NEW	103	517
317923100	US3179231002	317923100000	FINISH LINE INC-CL A	412	4,425
318457108	US3184571087	318457108000	FIRST ACCEPTANCE CORP	367	1,266
31866P102	US31866P1021	31866P102000	FIRST BANCORP INC (ME)	145	3,045
318910106	US3189101062	318910106000	FIRST BANCORP-TROY N.C.	1,468	28,039

319383105	US3193831050	319383105000	FIRST BUSEY CORP	2,378	46,276
31983A103	US31983A1034	31983A103000	FIRST COMMUNITY BANCSHARES INCN	274	9,516
32020F105	US32020F1057	32020F105000	FIRST FEDERAL BANCSHARES OF AR	60	451
320218100	US3202181000	320218100000	FIRST FINANCIAL CORP-IND	805	39,356
320239106	US3202391062	320239106000	FIRST FINANCIAL HOLDINGS INC	119	3,421
320734106	US3207341062	320734106000	FIRST LONG ISLAND CORP	75	1,650
320744105	US3207441052	320744105000	FIRST M & F CORP	77	751
320795107	US3207951076	320795107000	FIRST MARINER BANCORP	126	306
320841109	US3208411096	320841109000	FIRST MERCURY FINL CORP	888	12,006
33589V101	US33589V1017	33589V101000	FIRST PACTRUST BANCORP INC	67	868
33610T109	US33610T1097	33610T109000	FIRST PLACE FINANCIAL CORP-DEL	839	10,471
33646W100	US33646W1009	33646W100000	FIRST SOUTH BANCORP INC VA	315	5,673
336901103	US3369011032	336901103000	1ST SOURCE CORP COM	160	4,320
33741H107	US33741H1077	33741H107000	FIRST UNITED CORP	81	1,616
33761G104	US33761G1040	33761G104000	FIRSTBANK CORP-MICH	49	625
337756209	US3377562091	337756209000	FISHER COMMUNICATIONS INC (FRM	114	4,469
376546107	US3765461070	376546107000	GLADSTONE INVESTMENT CORP	94	746
37940G109	US37940G1094	37940G109000	GLOBALSCAPE INC	1	1
37947B103	US37947B1035	37947B103000	GLOBAL TRAFFIC NETWORK INC COM	2,002	20,440
379890106	US3798901068	379890106000	GLU MOBILE INC	13,178	27,410
38045R107	US38045R1077	38045R107000	***GOL LINHAS AEREAS INTELIGE	-	0
38068N108	CA38068N1087	38068N108000	GOLD RESERVE INC	5,542	7,593
381004100	US3810041000	381004100000	***GOLDEN ELEPHANT GLASS TECHI	1	2
38143VAA7	US38143VAA70	38143VAA7060	GOLDMAN SACHS GROUP INC/THE MA	1,569,900	917,729
38168Y103	US38168Y1038	38168Y103000	GOLFSMITH INTERNATIONAL HOLDI	83	227
386532402	US3865324020	386532402000	GRAND UNION CO PAR \$1.00	10,241	1
388689101	US3886891015	388689101000	GRAPHIC PACKAGING HOLDING COM	8,725	26,350
39167B102	US39167B1026	39167B102000	GREATER CHINA FUND INC	6,753	77,660
39530A104	US39530A1043	39530A104000	GREENHUNTER ENERGY INC	265	4,028
398433110	US3984331104	398433110000	RTS GRIFFON CORPORATION ORD I	20,497	1,435
40052B108	US40052B1089	40052B108000	GTX INC DEL COM	22,458	449,834
40075T102	US40075T1025	40075T102000	GUARANTY BANCORP	693	4,664
402635304	US4026353049	402635304000	GULFPORT ENERGY CORP COM NEW	220	2,345
404030108	US4040301081	404030108000	H&E EQUIPMENT SERVICES INC	186	2,667
40415F101	US40415F1012	40415F101000	***HDFC BK LTD ADR REPSTG :	257	23,310
40424G108	US40424G1085	40424G108000	HMN FINANCIAL INC	32	418
40426A208	US40426A2087	40426A208000	HQ SUSTAINABLE MARITIME INDS INC	296	1,480
404303109	US4043031099	404303109000	HSN INC DEL	855	11,944
40431N104	US40431N1046	40431N104000	HSW INTERNATIONAL INC	58	165
404450306	US4044503062	404450306000	HABER INC-\$2.00 CONV PFD	74	474
404609109	US4046091090	404609109000	HACKETT GROUP INC (THE)	241	1,446
409649308	US4096493089	409649308000	***HANAROTELECOM INCORPORATED :	3	23
411310105	US4113101053	411310105000	HANSEN NATURAL CORP	19,132	581,421
41145W109	US41145W1099	41145W109000	HARBIN ELECTRIC INC	1,792	23,816
412324303	US4123243036	412324303000	HARDINGE INC	147	2,217
414549105	US4145491050	414549105000	HARRIS INTERACTIVE INC	1,407	2,406
416906105	US4169061052	416906105000	HARVARD BIOSCIENCE INC	439	1,923
419131107	US4191311079	419131107000	HAUPPAGUE DIGITAL INC	35	50
45031X204	US45031X2045	45031X204000	ISTA PHARMACEUTICALS INC	729	1,159
45071R109	US45071R1095	45071R109000	IXIA	3,897	32,735
450732201	US4507322018	450732201000	IBASIS INC NEW	948	3,546
450828108	US4508281080	450828108000	IBERIABANK CORP	824	51,500
45169U105	US45169U1051	45169U105000	IGATE CORP	1,109	11,201
453836108	US4538361084	453836108000	INDEPENDENT BANK CORP-MASS	84	2,772
680277100	US6802771005	680277100000	OLD SECOND BANCORP INC-DEL	2,283	54,655
682095104	US6820951043	682095104000	OMEGA FLEX INC	394	12,297
68230A106	US68230A1060	68230A106000	ONCOGENEX PHARMACEUTICALS INC	21	93

68273G101	US68273G1013	68273G101000	ONLINE RESOURCES CORP	691	6,039
68338A107	US68338A1079	68338A107000	ON2 TECHNOLOGIES INC	37,641	15,809
683757108	US6837571081	683757108000	OPNET TECHNOLOGIES INC	791	10,995
68375Q403	US68375Q4038	68375Q403000	OPLINK COMMUNICATIONS INC NEW	529	7,226
68375V105	US68375V1052	68375V105000	OPNEXT INC	3,659	20,125
683818207	US6838182078	683818207000	OPTELECOM NKF INC FORMERL	22	167
68401H104	US68401H1041	68401H104000	OPTIMER PHARMACEUTICALS INC	2,568	21,571
68573C107	US68573C1071	68573C107000	ORCHID CELLMARK INC	297	835
685923104	CA6859231046	685923104000	***ORIOLE SYSTEMS INC	118	11,067
68628V308	US68628V3087	68628V308000	ORION MARINE GROUP INC	81	891
68750J107	US68750J1079	68750J107000	ORTHOLOGIC CORP	376	342
688823202	US6888232021	688823202000	OTELCO INC INCOME DEP SI	303	3,863
689648103	US6896481032	689648103000	OTTER TAIL CORP	175	6,291
690027206	US6900272062	690027206000	OUTDOOR CHANNEL HOLDINGS INC NI	273	2,293
690370101	US6903701018	690370101000	OVERSTOCK.COM INC DEL	4,496	97,114
692916109	US6929161098	692916109000	PLM EQUIPMENT GROWTH & INCOME F	250	163
693149106	US6931491061	693149106000	P A M TRANSPORTATION SERVICES INC	366	4,575
69318J100	US69318J1007	69318J100000	PC CONNECTION INC	609	4,257
693282105	US6932821050	693282105000	PDF SOLUTIONS INC	294	1,911
69329V100	US69329V1008	69329V100000	PDI INC	89	748
69331W104	US69331W1045	69331W104000	PFF BANCORP INC	599	773
693417107	US6934171074	693417107000	PLX TECHNOLOGY INC COM	2,298	12,156
69344F106	US69344F1066	69344F106000	PMC-SIERRA INC	23,884	206,835
69344M101	US69344M1018	69344M101000	PMI GROUP INC	49	162
69347R206	US69347R2067	69347R206000	PNP PRIME CORP 17% CUM EX PFD	84,053	84
69357C503	US69357C5031	69357C503000	PRG-SCHULTZ INTERNATIONAL INC NE	620	6,231
69360J107	US69360J1079	69360J107000	PS BUSINESS PARKS INC CALIFOR	94	5,582
693654105	US6936541050	693654105000	PVF CAPITAL CORP	45	202
69404P101	US69404P1012	69404P101000	PACIFIC CAPITAL BANCORP	4,541	113,525
69412V108	US69412V1089	69412V108000	PACIFIC CONTRL CORP (ORE)	1,075	16,168
69562E104	US69562E1047	69562E104000	PAINCARE HOLDINGS INC	810	20
697738102	US6977381028	697738102000	PAMRAPO BANCORP INC	98	1,186
69811Q106	US69811Q1067	69811Q106000	PANACOS PHARMACEUTICALS INC	2,013	745
700666100	US7006661000	700666100000	PARK-OHIO HLDGS CORP	885	17,700
73935X757	US73935X7571	73935X757000	POWERSHARES EXCHANGE TRADED	1,900	26,030
73936N105	US73936N1054	73936N105000	POWERSECURE INTERNATIONAL INC	6,494	51,952
740367107	US7403671073	740367107000	PREFERRED BK LOS ANGELES CALIF	443	4,935
740444104	US7404441047	740444104000	PREFORMED LINE PRODUCTS CO	382	25,021
740585104	US7405851046	740585104000	PREMIERE GLOBAL SERVICES INC	346	5,640
740921101	US7409211015	740921101000	PREMIERWEST BANCORP	118	1,120
741113104	US7411131045	741113104000	PRESSTEK INC	506	3,178
74340R104	US74340R1041	74340R104000	PROLIANCE INTL INC	99	75
74346Y103	US74346Y1038	74346Y103000	PROS HOLDINGS INC COM STK	2,600	24,830
74347R107	US74347R1077	74347R107000	PROSHARES TRUST ULTRA S&I	3,325	190,323
74347R859	US74347R8593	74347R859000	PROSHARES TRUST ULTRASHC	40,549	2,280,881
743815102	US7438151026	743815102000	PROVIDENCE SERVICE CORP (THE) CO	1,615	19,784
743868101	US7438681014	743868101000	PROVIDENT FINANCIAL HOLDINGS INC	25	215
74435K204	US74435K2042	74435K204000	***PRUDENTIAL PLC SPONS ADR	64	1,434
74437C408	US74437C4087	74437C408000	PSINET INC 7% CUM CONV P	700	4
745332BY1	US745332BY16	745332BY1060	PUGET SOUND ENERGY INC JR SUI	3,000,000	2,400,645
745548107	US7455481074	745548107000	PULASKI FINANCIAL CORP	17	168
746144302	US7461443027	746144302000	PURCHASEPRO COM INC	29	1
746189GJ2	US746189GJ20	746189GJ2060	PURDUE UNIV IND UNIV REVS STUDE	350,000	350,005
746189HG7	US746189HG71	746189HG7060	PURDUE UNIV IND UNIV REVS STUDEN	8,000,000	8,000,109
74729T101	US74729T1016	74729T101000	QC HOLDINGS INC	37	296
74756M102	US74756M1027	74756M102000	QUALITY DISTRIBUTION INC	122	598
748349305	US7483493059	748349305000	QUEST RESOURCE CORPORATION NI	4,690	12,194



749056107	US7490561070	749056107000	QUIXOTE CORP	1,070	8,710
749077400	US7490774004	749077400000	QUOKKA SPORTS INC NEW	24	1
749388104	US7493881046	749388104000	RC2 CORPORATION	126	3,227
74955V307	US74955V3079	74955V307000	R H DONNELLEY CORP (NEW)	147,124	376,637
781846209	US7818462092	781846209000	RUSH ENTERPRISES INC CL A	1,401	20,286
784018103	US7840181033	784018103000	SCM MICROSYSTEMS INC	226	637
78401V102	US78401V1026	78401V102000	SCBT FINANCIAL CORPORATION	212	8,226
78427V102	US78427V1026	78427V102000	SI INTERNATIONAL INC	43	1,316
78462K102	US78462K1025	78462K102000	SPSS INC	141	4,430
78464A607	US78464A6073	78464A607000	SPDR DJ WILSHIRE REIT ETF	11,023	786,822
78465D105	US78465D1054	78465D105000	SM&A	191	586
78503N107	US78503N1072	78503N107000	SWS GROUP INC	3	67
78572M105	US78572M1053	78572M105000	***SABMILLER PLC SPONSORED	72	1,593
786598102	US7865981028	786598102000	SAGA COMMUNICATIONS INC-CL A	103	634
794006106	US7940061069	794006106000	SALARY COM INC	163	738
79546E104	US79546E1047	79546E104000	SALLY BEAUTY HOLDINGS INC	8,195	81,786
800422107	US8004221078	800422107000	JOHN B SANFILIPPO & SON INC	141	1,213
803893106	US8038931064	803893106000	SATCON TECHNOLOGY CORP	118	263
806037107	US8060371072	806037107000	SCANSOURCE INC	175	5,975
806373106	US8063731066	806373106000	SCHAWK INC-CL A	-	0
806693107	US8066931077	806693107000	SCHIFF NUTRITION INTL INC	234	1,626
456314103	US4563141039	456314103000	INDUSTRIAL SERVICES OF AMERICA INC	69	731
456463108	US4564631087	456463108000	***INDUSTRIAS BACHOCO SAB DE CV S	93	2,251
45665G303	US45665G3039	45665G303000	INFINITY PHARMACEUTICALS INC	140	1,098
45665Q103	US45665Q1031	45665Q103000	INFINITY PROPERTY & CASUALTY COR	392	17,083
45670G108	US45670G1085	45670G108000	INFOGROUP INC	266	1,894
45675Y104	US45675Y1047	45675Y104000	INFORMATION SERVICES GROUP INC	5,231	26,155
457667103	US4576671030	457667103000	INSITUFORM TECHNOLOGIES INC CL /	708	12,432
45769N105	US45769N1054	45769N105000	INNOVATIVE SOLUTIONS & SUPPORTIN	9,815	56,338
457733103	US4577331030	457733103000	INSPIRE PHARMACEUTICALS INC	10,002	41,608
45810H107	US45810H1077	45810H107000	INTEGRAL SYSTEMS INC-MD	132	2,738
45811E301	US45811E3018	45811E301000	INTEGRATED ELECTRICAL SERVIC	114	2,212
45812P107	US45812P1075	45812P107000	INTEGRATED SILICON SOLUTION INC	386	1,243
458140100	US4581401001	458140100000	INTEL CORP	8,210,709	157,891,942
45814P105	US45814P1057	45814P105000	INTEGRA BANK CORPORATION	116	1,131
45839M103	US45839M1036	45839M103000	INTERACTIVE INTELLIGENCE INC	293	3,323
45857P301	US45857P3010	45857P301000	***INTERCONTINENTAL HOTELS GROU	240	3,420
459044103	US4590441030	459044103000	INTERNATIONAL BANCSHARES CORP T	444	14,652
459747101	US4597471014	459747101000	INTL LEISURE & CASINO	1,000	1
460321201	US4603212014	460321201000	INTL SHIPHOLDING CORP NEW	1,039	26,495
46059W102	US46059W1027	46059W102000	INTERNET HOLDRS TR DEPOSITA	1,300	63,583
46072H108	US46072H1086	46072H108000	INTERSTATE BAKERIES CORP-DEL NEI	176,000	10,560
46183PAB2	US46183PAB22	46183PAB2060	INVICTA CAPITAL LLC	65,000,000	52,000,358
462684101	US4626841013	462684101000	IRIDEX CORP	90	355
493143101	US4931431013	493143101000	KEY TECHNOLOGY INC	121	3,320
493732101	US4937321010	493732101000	KFORCE INC	246	2,836
494274103	US4942741038	494274103000	KIMBALL INTERNATIONAL INC-CL B	505	6,121
497498105	US4974981056	497498105000	KIRKLANDS INC	210	504
49803T102	US49803T1025	49803T102000	KITE RLTY GROUP TRUST	2,356	26,906
50015Q100	CA50015Q1000	50015Q100000	***KODIAK OIL & GAS CORP	1,628	2,702
500459409	US5004594090	500459409000	KOMERCNI BANKA AS 1 GDR REPR OC	99	7,174
500600101	US5006001011	500600101000	KOPIN CORP	3,937	12,520
500634100	US5006341003	500634100000	KOREA FUND INC	18,563	320,954
50063B104	US50063B1044	50063B104000	KOREA EQUITY FUND INC	20,000	174,400
50077B108	US50077B1089	50077B108000	KRATOS DEFENSE & SECURITY SOLI	1,465	2,827
501014104	US5010141043	501014104000	KRISPY KREME DOUGHNUTS INC	4,154	16,242
501556203	US5015562037	501556203000	***KYOCERA CORP-ADR	927	74,243

502079106	US5020791068	502079106000	LMI AEROSPACE INC	1,391	33,662
502100100	US5021001004	502100100000	LNB BANCORP INC	258	2,193
50215P100	US50215P1003	50215P100000	LSB CORPORATION	113	1,441
503459307	US5034593070	503459307000	LA JOLLA PHARMACEUTICAL CO NEA	600	852
504905100	CA5049051009	504905100000	***LABOPHARM INC	264	288
505597104	US5055971049	505597104000	LACLEDE GROUP INC	164	8,072
511656100	US5116561003	511656100000	LAKELAND FINANCIAL CORP	141	3,374
51827Q106	US51827Q1067	51827Q106000	LATIN AMERICAN EQUITY FD INC NEW	30,000	1,087,200
518415104	US5184151042	518415104000	LATTICE SEMICONDUCTOR CORP	814	1,905
520776105	US5207761058	520776105000	LAWSON PRODUCTS INC	726	26,426
52078P102	US52078P1021	52078P102000	LAWSON SOFTWARE INC	2,199,162	15,614,050
52171N103	US52171N1037	52171N103000	LEADIS TECHNOLOGY INC	670	623
522015106	US5220151063	522015106000	LEARNING TREE INTERNATIONAL INC	143	2,149
52201E107	US52201E1073	52201E107000	LEARNING PRIORITY INC	20	4
523234102	US5232341025	523234102000	LECG CORP	246	2,039
525184TU1	US525184TU15	525184TU1060	LEHMAN MUN TR RCPTS VAR STS FLC	10,345,000	10,346,152
526107107	US5261071071	526107107000	LENNOX INTL INC	108	4,115
528872104	US5288721047	528872104000	LEXICON PHARMACEUTICALS INC	2,738	5,750
529771107	US5297711070	529771107000	LEXMARK INTERNATIONAL INC CL A	467	15,546
530555200	US5305552003	530555200000	LIBERTY GLOBAL INC CLASS B	30	907
577767106	US5777671067	577767106000	MAXWELL TECHNOLOGIES INC	10,022	137,502
579793100	US5797931004	579793100000	MCCORMICK & SCHMICKS SEAFOOD R	2,119	19,516
580589109	US5805891091	580589109000	MCGRATH RENTCORP	181	5,662
583421102	US5834211022	583421102000	MEASUREMENT SPECIALTIES INC	297	5,907
583538202	US5835382020	583538202000	MECHANICAL TECHNOLOGY INCOF	77	154
58449L100	US58449L1008	58449L100000	MEDICAL ACTION INDUSTRIES INC	98	1,387
584688105	US5846881051	584688105000	MEDICINES CO	1,653	42,862
587376104	US5873761044	587376104000	MERCANTILE BANK CORP-MICH	190	1,877
588448100	US5884481004	588448100000	MERCHANTS BANCSHARES INC-VT	98	2,203
589433200	US5894332007	589433200000	MEREDITH CORP-CONV CL B NON-T	4	120
58964Q104	US58964Q1040	58964Q104000	MERIDIAN INTERSTATE BANCORP INC	714	7,097
589889104	US5898891040	589889104000	MERIT MEDICAL SYSTEMS INC	547	11,290
590049102	US5900491029	590049102000	MERIX CORP	124	182
590473104	US5904731040	590473104000	MERUELO MADDUX PROPERTIES INC	4,557	6,562
590876306	US5908763064	590876306000	MET-PRO CORP	154	2,564
59101M105	US59101M1053	59101M105000	METABASIS THERAPEUTICS INC	220	260
591052105	US5910521054	591052105000	METAL ARTS CO INC	282	3
591257100	US5912571008	591257100000	METALLINE MINING INC	528	475
592835102	US5928351023	592835102000	MEXICO FUND INC	9,912	266,038
594712MZ1	US594712MZ14	594712MZ1060	MICHIGAN ST UNIV REVS VAR-GEN	2,000,000	2,000,030
594960106	US5949601067	594960106000	MICROVISION INC-WASH	2,090	4,640
595137100	US5951371005	595137100000	MICROSEMI CORP	58	1,516
59518V102	US59518V1026	59518V102000	MICRUS ENDOVASCULAR CORPO	2,700	37,584
60037B106	US60037B1061	60037B106000	MILLENNIUM BANKSHARES CORP	11	20
80917Q106	US80917Q1067	80917Q106000	***SCOR SA-SPONSORED ADR	4	9
81142N108	US81142N1081	81142N108000	SEA STAR GROUP INC	167	2
811656107	US8116561072	811656107000	SEABRIGHT INSURANCE HOLDINGS IN	70	910
81369Y605	US81369Y6059	81369Y605000	SECTOR SPDR - FINANCIAL SHS BEI	334,582	7,487,945
813705100	US8137051004	813705100000	SECURE COMPUTING CORP	995	4,497
814047106	US8140471066	814047106000	SECURITY BANK CORP	3,474	14,591
81663N206	US81663N2062	81663N206000	***SEMICONDUCTOR MFG INTL CORPSI	42	67
85570Y106	US85570Y1064	85570Y106000	STARVOX COMMUNICATIONS INC CL/	57	1
855716106	US8557161069	855716106000	STATE BANCORP INC-N.Y.	484	7,633
85856G100	US85856G1004	85856G100000	STELLARONE CORPORATION	169	3,718
858907108	US8589071088	858907108000	STERLING BANCSHARES INC	412	5,768
85916J102	US85916J1025	85916J102000	STEREOTAXIS INC	7,145	50,158
859319105	US8593191054	859319105000	STERLING FINANCIAL CORP-WASH	3,008	43,075

860630102	US8606301021	860630102000	STIFEL FINANCIAL CORP	159	8,109
861012102	US8610121027	861012102000	***STMICROELECTRONICS N V NY RE	108,946	1,352,020
86126T203	US86126T2033	86126T203000	STOCKERYALE INC (FORM STO	555	216
863839106	US8638391065	863839106000	STUARTS DEPARTMENT STORES INC	12,695	127
864909106	US8649091068	864909106000	SUCAMPO PHARMACEUTICALS INC CL	215	2,120
86562M100	US86562M1009	86562M100000	***SUMITOMO MITSUI FINANCIAL GRO	69,993	431,997
866674104	US8666741041	866674104000	SUN COMMUNITIES INC	239	4,895
868059106	US8680591067	868059106000	SUPERGEN INC	12,297	15,617
870757AA9	US870757AA90	870757AA9060	SAINT ACQUISITION CORP FLOAT R	-	0
870875101	US8708751016	870875101000	SWISS HELVETIA FUND INC	214,848	2,870,369
871237103	US8712371033	871237103000	SYKES ENTERPRISES INC	149	3,151
871543104	US8715431040	871543104000	SYMMETRICOM INC	2,040	10,465
87160G107	US87160G1076	87160G107000	SYNERGETICS USA INC	92	228
87162G105	US87162G1058	87162G105000	SYNOVIS LIFE TECHNOLOGIES INC CO	229	4,807
871851101	US8718511012	871851101000	SYSTEMAX INC	860	14,783
872382106	US8723821067	872382106000	TEL OFFSHORE TRUST-UBI	31	469
872417308	US8724173088	872417308000	TGC INDUSTRIES INC	2,996	17,077
872549100	CA8725491002	872549100000	***TLC VISION CORPORATION	10,142	8,418
872636105	US8726361053	872636105000	TRM CORPORATION	60	11
872960109	US8729601091	872960109000	TNS INC	-	0
87305R109	US87305R1095	87305R109000	TTM TECHNOLOGIES INC	252	2,880
87600U104	CA87600U1049	87600U104000	***TANZANIAN ROYALTY EXPLORA	487	1,558
897051207	US8970512070	897051207000	TRONOX INC CLASS B COM	878	191
89778N102	US89778N1028	89778N102000	TRUBION PHARMACEUTICALS INC	1,275	5,483
899035505	US8990355054	899035505000	TUESDAY MORNING CORP-NEW	5,663	28,881
901166108	US9011661082	901166108000	TWEEN BRANDS INC	18,501	176,870
902104108	US9021041085	902104108000	II VI INC	475	20,824
90264RAB8	US90264RAB87	90264RAB8060	UCI HOLDCO INC SR PIK NT FL	2	1
902973155	US9029731554	902973155000	US BANCORP DEL DEPOSITAR	137,000	2,053,630
90333L102	US90333L1026	90333L102000	U S CONCRETE INC	201	1,017
90385V107	US90385V1070	90385V107000	ULTRA CLEAN HOLDINGS INC	154	1,120
903899102	US9038991025	903899102000	ULTRALIFE CORPORATION	477	5,166
904311107	US9043111072	904311107000	UNDER ARMOUR INC CL A	13,199	517,797
904583101	US9045831016	904583101000	UNICA CORP SHR USD	14,381	129,285
90458E107	US90458E1073	90458E107000	***UNIBANCO-UNIAO DE BANCOS BRA	432	48,008
905399101	US9053991017	905399101000	UNION BANKSHARES CORP-VA	102	2,978
90653P105	US90653P1057	90653P105000	UNION DRILLING INC	169	2,079
908906100	US9089061009	908906100000	UNIONBANCAL CORP	272	19,859
909205106	US9092051062	909205106000	UNISOURCE ENERGY CORP	7,167	221,675
909214108	US9092141087	909214108000	UNISYS CORP	2,636	8,831
90933T109	KY90933T1096	90933T109000	***UNITED AMERICA INDEMNITY LTD C	121	2,006
909912107	US9099121074	909912107000	UNITED CAPITAL CORP	57	1,528
91030T109	US91030T1097	91030T109000	UNITED FINANCIAL BANCORP INC NE	2,101	30,843
911460103	US9114601035	911460103000	UNITED SECURITY BANCSHARES CAL	97	1,664
91232N108	US91232N1081	91232N108000	UNITED STATES OIL FUND LP UNITS I	3,216	265,738
91388P105	US91388P1057	91388P105000	UNIVERSAL TRUCKLOAD SERVICES IN	130	3,621
92826B104	US92826B1044	92826B104000	VIRTUAL RADIOLOGIC CORPORATION	776	9,234
92827P102	US92827P1021	92827P102000	VIRTUSA CORP	2,082	14,990
92833U103	US92833U1034	92833U103000	***VISIONCHINA MEDIA INC SPONSO	27	413
92858J108	US92858J1088	92858J108000	VOCUS INC	5,825	221,350
92927Q109	US92927Q1094	92927Q109000	VZILLION INC	1	2
92931BAC0	US92931BAC00	92931BAC0060	INTEGRYS ENERGY GROUP INC	371,000	289,450
929328102	US9293281021	929328102000	WSFS FINANCIAL CORP	40	2,498
92978AAA0	US92978AAA07	92978AAA0060	WACHOVIA CAPITAL TRUST I	8,382,000	1,802,225
929903276	US9299032766	929903276000	WACHOVIA CORP 8.00% NON C	97,999	1,428,825
929903EF5	US929903EF56	929903EF5060	WACHOVIA CORP	3,400,000	2,040,053
936750108	US9367501080	936750108000	WARWICK VALLEY TELEPHONE CO	83	879

939322103	US9393221034	939322103000	WASHINGTON MUTUAL INC	804,998	3,421,242
93935JAA1	US93935JAA16	93935JAA1060	WASHINGTON MUTUAL PREFERRED FL	3,500,000	455,045
940610108	US9406101082	940610108000	WASHINGTON TRUST BANCORP INC	817	22,590
941075202	US9410752029	941075202000	WASTE SERVICES INC	267	2,318
941888109	US9418881093	941888109000	WATERSTONE FINANCIAL INC	258	2,619
94946T106	US94946T1060	94946T106000	WELLCARE HEALTH PLANS INC	3,599	151,158
949801AA2	US949801AA23	949801AA2060	WELLS FARGO CAPITAL XV	4,650,000	4,324,651
950810101	US9508101014	950810101000	WESBANCO INC	188	5,608
95123P106	US95123P1066	95123P106000	WEST BANCORPORATION (IOWA)	584	7,902
952145100	US9521451008	952145100000	WEST COAST BANCORP-ORE NEW	112	2,029
961765104	US9617651040	961765104000	WESTWOOD HOLDINGS GROUP INC	143	7,365
962149100	US9621491003	962149100000	WEYCO GROUP INC	1,327	47,772
600551204	US6005512040	600551204000	MILLER INDS INC TENN NEW	116	986
602900102	CA6029001022	602900102000	***MINEFINDERS CORP LTD	20,085	142,604
603432105	US6034321058	603432105000	MINES MANAGEMENT INC	3,635	5,816
606501104	US6065011040	606501104000	MITCHAM INDUSTRIES INC	47	561
60687Y109	US60687Y1091	60687Y109000	***MIZUHO FINL GROUP INC SPONSC	3,400	29,512
64971KFD3	US64971KFD37	64971KFD3060	NEW YORK N Y CITY TRANSITIONALFIN	200,000	200,014
64986MUV5	US64986MUV52	64986MUV5060	NEW YORK ST HSG FIN AGY REV 1500	14,125,000	14,125,121
65080T102	US65080T1025	65080T102000	NEWBRIDGE BANCORP	348	2,304
65251F105	US65251F1057	65251F105000	NEWSTAR FINANCIAL INC	438	3,675
655663102	US6556631025	655663102000	NORDSON CORP	2,308	125,371
66304M105	US66304M1053	66304M105000	NORTH VALLEY BANCORP-CALIF	152	1,047
665751103	US6657511035	665751103000	NORTHERN STATES FINANCIAL CORPIL	55	476
66611L105	US66611L1052	66611L105000	NORTHFIELD BANCORP INC NEW	62	769
666135108	US6661351089	666135108000	NORTHFIELD LABORATORIES INC	36	13
667280408	US6672804084	667280408000	NORTHWEST AIRLS CORP	475,565	5,483,264
667328108	US6673281084	667328108000	NORTHWEST BANCORP INC-PA	261	7,569
67069V108	[NULL]	67069V108000	NUTRITION 21 INC	29,434	10,314
671074102	US6710741025	671074102000	OYO GEOSPACE	65	2,886
67107W100	US67107W1009	67107W100000	***O2MICRO INTERNATIONAL LIMITEI	330	1,353
70335Y104	US70335Y1047	70335Y104000	PATRIOT CAPITAL FUNDING INC	250	1,805
709223TC5	US709223TC51	709223TC5060	PENNSYLVANIA TURNPIKE COMM	8,000,000	8,000,011
709600100	US7096001000	709600100000	PENSON WORLDWIDE INCSHR	112	1,747
709789101	US7097891011	709789101000	PEOPLES BANCORP INC-DEL	70	1,925
714157104	US7141571049	714157104000	PERMA-FIX ENVIRONMENTAL SERVI	487	1,057
715710109	US7157101095	715710109000	PERVASIVE SOFTWARE INC	300	1,230
7178182U1	US7178182U17	7178182U1060	PHILADELPHIA AUTH FOR INDL DEV R	8,000,000	8,000,110
719153108	US7191531083	719153108000	PHOENIX TECHNOLOGIES LTD	915	8,702
720186105	US7201861058	720186105000	PIEDMONT NATURAL GAS CO INC	1,215	40,387
720279108	US7202791080	720279108000	PIER 1 IMPORTS INC	11,758	52,088
721467AD0	US721467AD02	721467AD0060	PPC ESCROW CORP	10,000	10,978
726900103	US7269001035	726900103000	PLANAR SYSTEMS INC	32	92
729136AM3	US729136AM39	729136AM3060	PLIANT CORP IN DEFAULT	869	834
731745113	US7317451133	731745113000	A WTS POLYMER GROUP INC 2007 N	91	3
731745121	US7317451216	731745121000	B WTS POLYMER GROUP INC 2007 N	95	3
73179V103	US73179V1035	73179V103000	POLYPORE INTERNATIONAL INC	308	7,102
731822102	US7318221022	731822102000	POMEROY IT SOLUTIONS INC	136	646
73318EAL7	US73318EAL74	73318EAL7060	POPULAR NORTH AMERICA INC MED	5,950,000	58,004
73640Q105	US73640Q1058	73640Q105000	PORTFOLIO RECOVERY ASSOCIATES II	6,379	320,545
739128106	US7391281067	739128106000	POWELL INDUSTRIES INC	88	3,926
739308104	US7393081044	739308104000	POWER-ONE INC	8,035	17,115
73935A104	US73935A1043	73935A104000	POWERSHARES QQQ TRUST SERII	161,727	6,938,088
74978T109	US74978T1097	74978T109000	RXI PHARMACEUTICALS CORPOR	40	329
750077109	US7500771099	750077109000	RACKABLE SYSTEMS INCSHR	98	1,080
75025N102	US75025N1028	75025N102000	RADIANT SYSTEMS INC	190	1,902
750875304	US7508753040	750875304000	RAINMAKER SYSTEMS INC NEW	153	381

75524B104	US75524B1044	75524B104000	RBC BEARINGS INC	143	5,398
75524DAD2	US75524DAD21	75524DAD2060	RBS GLOBAL INC / REXNORD LLC	5,061,000	4,606,352
75945E109	US75945E1091	75945E109000	***RELIANCE INFRASTRUCTURE LTDGC	50	2,920
75952R100	US75952R1005	75952R100000	RELIV INTERNATIONAL INC	87	559
75968L105	US75968L1052	75968L105000	RENAISSANCE LEARNING INC	71	1,065
75971T103	US75971T1034	75971T103000	***RENESOLA LTD ADR	2,570	37,394
760174102	US7601741025	760174102000	RENTRAK CORP	108	1,592
760276105	US7602761055	760276105000	REPUBLIC AIRWAYS HOLDINGS INC	1,129	13,243
76028W107	US76028W1071	76028W107000	REPLIDYNE INC	24	29
76657R106	US76657R1068	76657R106000	RIGHTNOW TECHNOLOGIES INC	205	2,501
774186100	US7741861006	774186100000	ROCKVILLE FINL INC	2,519	38,793
77581P109	US77581P1093	77581P109000	ROMA FINANCIAL CORPORATION	1,664	25,376
778669101	US7786691011	778669101000	ROTECH HEALTHCARE INC NEW	27,049	13,254
81811M100	US81811M1009	81811M100000	SEVERN BANCORP INC-ANNAPOLIS MI	113	681
82312B106	US82312B1061	82312B106000	SHENANDOAH TELECOMMUNICATIONS	280	6,776
824543102	US8245431023	824543102000	SHILOH INDUSTRIES INC	115	972
825107105	US8251071051	825107105000	SHORE BANCSHARES INC	737	19,995
82568P304	US82568P3047	82568P304000	SHUTTERFLY INC	2,323	23,973
82620P102	US82620P1021	82620P102000	SIERRA BANCORP	215	4,969
82655M107	US82655M1071	82655M107000	***SIFY TECHNOLOGIES LIMITED SPON	961	1,864
826917106	US8269171067	826917106000	SIGA TECHNOLOGIES INC	90	339
827057100	US8270571008	827057100000	SILICON STORAGE TECHNOLOGY INC	8,736	28,916
828251108	US8282511083	828251108000	SILVER STATE BANCORP	49	3
82859P104	US82859P1049	82859P104000	SIMCERE PHARMACEUTICAL GROU	1,368	15,910
828730200	US8287302009	828730200000	SIMMONS FIRST NATIONAL CORP CL A	464	16,704
829214105	US8292141053	829214105000	SIMULATIONS PLUS INC	438	718
82929L109	US82929L1098	82929L109000	SINGAPORE FUND INC	25,000	291,250
82966U129	US82966U1299	82966U129000	WTS SIRIUS SATELLITE RADIO INC144A	80,450	180
83169Y108	US83169Y1082	83169Y108000	SMART BALANCE INC	73	489
83402A107	US83402A1079	83402A107000	SOFTBRANDS INC	24,047	22,845
835470105	US8354701059	835470105000	SONICWALL INC	296	1,749
835699307	US8356993076	835699307000	***SONY CORP-ADR NEW	29,862	974,397
835916107	US8359161077	835916107000	SONUS NETWORKS INC	1,076	3,465
841513LJ1	US841513LJ11	841513LJ1060	SOUTHEAST TEX HSG FIN CORP SING	3,215,149	2,670,348
844030AH9	US844030AH97	844030AH9060	SOUTHERN UNION CO	14,390,000	10,796,558
846425841	US8464258412	846425841000	SPANISH BROADCASTING SYS INC PFI	2	900
84741Y103	US84741Y1038	84741Y103000	SPECIAL METALS CORP	200	12
84760C107	US84760C1071	84760C107000	SPECTRANETICS CORP	3,705	15,561
853887107	US8538871075	853887107000	STANDARD REGISTER CO	2,014	22,859
854305208	US8543052083	854305208000	STANLEY FURNITURE CO INC NEW	130	1,300
876851106	US8768511060	876851106000	TAYLOR CAPITAL GROUP INC	205	2,530
878555101	US8785551016	878555101000	TECHNITROL INC	1,169	19,663
87874R100	US87874R1005	87874R100000	TECHTARGET INC	282	2,329
878895101	US8788951015	878895101000	TECUMSEH PRODUCTS CO-CL B	40	1,020
879403707	US8794037072	879403707000	***TELEFONOS DE MEXICO S A B DE C	23	601
87970T208	US87970T2087	87970T208000	TELULAR CORP-NEW	423	1,163
88162G103	US88162G1031	88162G103000	TETRA TECH INC NEW	352	9,972
88336B303	US88336B3033	88336B303000	THEHEALTHCHANNEL COM INC PAR	333	3
883435307	US8834353075	883435307000	THERMADYNE HOLDINGS CORPO	785	14,923
88368Q103	US88368Q1031	88368Q103000	THESTREET.COM INC	1,342	9,233
884402108	US8844021084	884402108000	THOMAS GROUP INC	200	370
884481102	US8844811021	884481102000	THOMAS WEISEL PARTNERS GROU	166	1,298
885797AB6	US885797AB65	885797AB6060	CANWEST MEDIAWORKS INC	7,000	6,160
88650T104	US88650T1043	88650T104000	TIENS BIOTECH GROUP USA INC	50	59
88706M103	US88706M1036	88706M103000	TIM HORTONS INC COM	21,458	664,769
891050106	US8910501068	891050106000	TOREADOR RESOURCES CORP	2,326	22,492
892027103	US8920271033	892027103000	TOWN & COUNTRY CORP-CL A	301,480	301

892027400	US8920274003	892027400000	TOWN & COUNTY CORP-6% CONV PFD	49,580	50
89214A102	US89214A1025	89214A102000	TOWN SPORTS INTL HLDGS INC	574	4,563
89214P109	US89214P1093	89214P109000	TOWNE BANK PORTSMOUTH VA	723	16,629
892918103	US8929181035	892918103000	TRANSACT TECHNOLOGIES INC	36	378
894859107	US8948591073	894859107000	TREND-LINES INC-CL A	1,130	1
895735108	US8957351088	895735108000	TRI VALLEY CORP	658	5,356
896095106	US8960951064	896095106000	TRICO BANCSHARES	113	3,703
896215209	US8962152091	896215209000	TRIMAS CORP NEW	31	225
89628E104	US89628E1047	89628E104000	***TRINA SOLAR LTD SPONSOREI	65,884	2,207,114
915137U27	US915137U272	915137U27060	UNIVERSITY TEX UNIV REVS VAR-FII	2,000,000	2,000,003
915217PL1	US915217PL14	915217PL1060	UNIVERSITY VA UNIV REVS GEN REV I	8,000,000	8,000,101
917488108	US9174881089	917488108000	UTAH MEDICAL PRODUCTS INC	80	2,400
918284100	US9182841000	918284100000	VSE CORP	284	9,835
918905100	US9189051009	918905100000	VALHI INC NEW	5,410	95,757
918914102	US9189141024	918914102000	VALENCE TECHNOLOGY INC	12,256	38,606
91911X104	US91911X1046	91911X104000	VALEANT PHARMACEUTICALS INTL	3,395	70,786
919134304	US9191343048	919134304000	***VALEO-SPONSORED ADR	99	1,698
920437100	US9204371002	920437100000	VALUE LINE INC	176	7,517
92275P307	US92275P3073	92275P307000	VENOCO INC	4,600	74,520
92336GAF3	US92336GAF37	92336GAF3060	VERASUN ENERGY CORP CALL 06	1,164,000	233,136
925458101	US9254581013	925458101000	***VESTAS WIND SYSTEMS AS ADR	58	2,316
925602104	US9256021042	925602104000	VICAL INC	974	1,929
92763R104	US92763R1041	92763R104000	VIRAGE LOGIC CORP	187	1,029
92769L119	US92769L1199	92769L119000	WTS VIRGIN MEDIA INC SERIES A	38,095	1,905
96924N100	US96924N1000	96924N100000	WILLDAN GROUP INC	10	32
971807102	US9718071023	971807102000	WILMINGTON TRUST CORP COM	10,208	364,936
97186T108	US97186T1088	97186T108000	WILSHIRE BANCORP INC	1,038	15,560
974250102	US9742501029	974250102000	WINMARK CORP	98	1,710
975515859	US9755158592	975515859000	WINSTAR COMMUNICATIONS INC SR I	3,268	1,226
97652A203	US97652A2033	97652A203000	WIRELESS RONIN TECHNOLOGIES INC	7,836	27,818
978166106	US9781661064	978166106000	WONDER AUTO TECHNOLOGY INC	49,900	374,250
98138R109	US98138R1095	98138R109000	WORKSAFE INDS INC COM	41	10
981402100	CA9814021007	981402100000	***WORKSTREAM INC	370	59
98147T104	US98147T1043	98147T104000	WORLD HEALTH ALTERNATIVES INC	11,750	12
983730AA0	US983730AA02	983730AA0060	XL CAPITAL FINANCE EUROPE PLC 6.5C	2,260,000	2,164,081
983857103	US9838571035	983857103000	X-RITE INC	83	311
983982109	US9839821090	983982109000	XINHUA FIN MEDIA LTD SPONSOR	48	81
98411C100	US98411C1009	98411C100000	XENOPORT INC	71	3,475
984141101	US9841411013	984141101000	XENT INC	124	232
988858106	US9888581066	988858106000	ZALE CORP NEW	21,584	666,730
989390109	US9893901093	989390109000	ZENITH NATIONAL INSURANCE CORP	11	452
989524301	US9895243015	989524301000	ZILOG INC NEW	365	1,077
98952K107	US98952K1079	98952K107000	ZHONGPIN INC	1,541	18,477
98974V107	US98974V1070	98974V107000	ZIPREALTY INC	8	35
G02995101	BMG029951016	G02995101000	***AMERICAN SAFETY INSURANCE HOI	562	8,261
G04074103	KYG040741038	G04074103000	***APEX SILVER MINES LTD	14,365	17,274
G04899103	BMG048991035	G04899103000	***ARLINGTON TANKERS LTD	2,026	37,501
G05384105	BMG053841059	G05384105000	***ASPEN INSURANCE HOLDINGS LIMIT	33	855
G3921A175	BMG3921A1751	G3921A175000	***GLOBAL CROSSING LTD NEW	2,047	33,755
M75253100	IL0010823388	M75253100000	***ORBOTECH LTD-ORD	21	220
N31010106	NL0000886448	N31010106000	***EURAND N V	1,016	18,075
Y2066G104	MHY2066G1044	Y2066G104000	***DIANA SHIPPING INC	179	4,436
38080MAB0	US38080MAB00	38080MAB0060	GOLDEN BOOKS PUBLISHING INC PAY	2,001,217	20
87959YAA1	US87959YAA10	87959YAA1060	TELIGENT INC SR NOTES	11,010,000	110
666610AB6	US666610AB64	666610AB6060	NORTHPOINT COMMUNICATIONS GROU	10,500,000	105
554067AB4	US554067AB45	554067AB4060	MAAX CORP	68,000	5,458
893871AF0	US893871AF07	893871AF0060	TRANSPORTADORA GAS DEL NORTE S	29	20

156ESCAG0	US156ESCAG08	156ESCAG0060	CENTURY COMMUNICATIONS CORP SR	100,000	10
156ESCAN5	US156ESCAN58	156ESCAN5060	CENTURY COMMUNICATIONS CORP S	2,975,000	298
556ESCAC5	US556ESCAC57	556ESCAC5060	MACSAVER FINANCIAL SERVICES INC	6,475,000	194,250
556ESCAA9	US556ESCAA91	556ESCAA9060	MACSAVER FINANCIAL SVCS INC NOT	10,175,000	305,250
556ESCA7	US556ESCA74	556ESCA7060	MACSAVER FINANCIAL SVCS INC NOT	8,800,000	264,000
462241AP5	US462241AP51	462241AP5040	IOSCO KO MICH EDC LTD OBLIG REV L	25,000	30,398
414158RH0	US414158RH05	414158RH0040	HARRIS CNTY TEX HSG FIN CORP MUL	12,825,000	12,825,644
65820E7F1	US65820E7F10	65820E7F1060	NORTH CAROLINA HSG FIN AGY REV	900,000	900,209
989942206	US9899422060	989942206000	ZURICH REGCAPS FDG TR VI TR CAI	19,000	16,150,000
989941208	US9899412087	989941208000	***ZURICH REGCAPS FDG TR V TR CA	9,675	8,223,750
784210205	US7842102052	784210205000	SG PREFERRED CAPITAL II FLT DIV	10,000	8,500,000
74251V300	US74251V3006	74251V300000	PRINCIPAL FINL GROUP INC 6.518% :	2,093,100	40,815,450
690020AG7	US690020AG71	690020AG7000	OUTBOARD MARINE CORP SR NO	3,000,000	30
235ESC993	US235ESC9939	235ESC993060	DANA CORP IN DEFAULT	45,800,000	3,206,000
235ESC977	US235ESC9772	235ESC977060	GCB DANA CORPORATION - CONT	2,200,000	154,000
235ESC951	US235ESC9517	235ESC951060	DANA CORP IN DEFAULT	9,000,000	630,000
52519G778	US52519G7786	52519G778000	LEHMAN BROS INC MONEY MK	8	336,000
978802205	US9788022054	978802205000	WOODBOURNE CAP TR I FLEX CC	18,500,000	7,400,000
978803203	US9788032038	978803203000	WOODBOURNE CAP TR II FLEX CC	18,500,000	7,400,000
97880P204	US97880P2048	97880P204000	WOODBOURNE CAP TR III FLEX CC	18,500,000	7,400,000
97880Q202	US97880Q2021	97880Q202000	WOODBOURNE CAP TR IV FLEX CC	18,500,000	7,400,000
77300QAB3	US77300QAB32	77300QAB3060	ROCKDALE CNTY GA DEV AUTH MUL	11,060,000	11,060,412
00371G105	US00371G1058	00371G105000	ABN AMRO NORTH AMER CAP FDG TR	2,750	1,925,000

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ORED ADR

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09



/MD 1.75 12/01/2026

01/2026

FUND

MABLE PFD STK

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5/01/2037

ED STOCK

+100BP (BOOK ENTRY)



PFD SHS

TERTAINMENT PORTFOLIO

067

/01/2027

SHARES

O PARK CENTER CMNTY R/MD 5.50 04/15/2047

5/15/2015

13

L B UNIBANCO HLDGS SA

J

1/01/2022

6/30/2009

B R/MD 5.30 10/01/2035

2017

TRY

1/2004

144A



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8/01/2008  
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/MD 13.25 06/01/2010  
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1/01/2032

1/2008

/2011

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/A 10/17/2008 @5.69 R/MD 3.55 04/30/2049  
ROVE APTS-B R/MD 13.00 04/15/2033

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78402KAA3	SASC 2007-BHC1 A1	61,998,287.87
52524NAC1	LBFR 2007-LLFA A2	52,983,104.16
89147U209	TORTOISE ENERGY COI	36,628,534.80
45661EAW4	INDX 2006-AR4 A1B	33,995,782.65
52524NAE7	LBFR 2007-LLFA A3	21,125,853.24
78403WAA6	SASCO 2008-C2	16,122,367.48
52518RAS5	LSSCO 99-2 A CMO SE	13,924,049.08
053472AC0	AVALON RE LTD	13,830,002.95
57643QBL8	MARP 2006-1 1A1F	8,839,606.08
61754KAG0	MSC 2007-IQ14 AM	8,093,474.26
31394ACL8	FNW 2004-W9 2A1	8,046,904.29
50180CAB6	LBUBS 2006-C7 A2	7,581,145.36
55312VAB4	MLCFC 2006-4 A2	5,284,712.57
194181AB9	COLIS 1A A2	3,697,152.58
31394XVD5	FSPC T-60 1A1	3,588,954.88
52109RBP5	LBUBS 2007-C7 AM	2,283,351.07
50180JAD7	LBUBS 2007-C2 A3	868,817.85
46625M6U8	JPMCC 2004-CB9 A2	289,624.20
61745MY3	MSC 2004-IQ7 A2	256,660.79
86359BMP3	SASCO 2004-3 AX	238,722.24
59022HFV9	MLMT 2005-MKB2 A2	184,695.43
52108HFL3	LBUBS 01-C3 A2 SERI	147,425.37
929766LX9	WBCMT 2003-C8 A3	145,258.43
52108HE34	LBUBS 2004-C4 A3	127,474.64
52108HZX5	LBUBS 2004-C2 A3	110,597.45
235ESCAU4	DANA CORP	107,912.50
52108H6U3	LBUBS 2005-C5 A3	79,276.14
46625YNC3	JPMCC 2005-LDP2 A4	67,473.33
52108HK60	LBUBS 2004-C6 A5	54,104.71
52519NJE5	LBFR 2004-LLFA C	48,464.69
55313KAT8	MLCFC07-7 F	41,171.47
92978YAB6	WBCMT 2007-C32 A2	27,986.49
61746WHF0	MSDWC 01-TOP3 A4 SR	27,767.37
86359DPN1	SASC 2005-S5 A2	27,587.16
61745MT29	MSC 2004-HQ4 A5	27,480.11
22942MAA4	CSMC 2006-8 1A1	16,104.19
12669EW85	CWHL 2003-J8 2A1	7,884.74
795483AG1	SAL 86-4	1,971.46
23321PD88	DLJMA 97-CF1 S	1,472.16
52525DAT5	LXS 07-18N 1-AP	106.03
9092799R4	UNITED AIR LINES IN	15
312904Z57	FHLMG 1036 1036-H11	8.69
87215KAA1	TWLB 99-A A SER 98	1.01
87215QAA8	TWFC 1997-A A ASSET	0.31
524925AA2	TWLB 98-A A ASSETBK	0.19
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[NULL]	ARARGE03F144	P8055KVJ1000	ARGENTINA BONOS 7.000% 20151003	174,900
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105756BH2	US105756BH29	105756BH2060	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 8.0	105,000
224044BP1	US224044BP12	224044BP1060	COX COMMUNICATIONS INC MAKE WHOLE CALL	2,030,000
345397TZ6	US345397TZ65	345397TZ6060	***FORD MOTOR CREDIT CO GLOBAL NOTE	946,000
370425RX0	US370425RX06	370425RX0060	GMAC-CORP BOND	7,307,000
370425SC5	US370425SC59	370425SC5060	GMAC-CORP BOND	2,700,000
370442BB0	US370442BB09	370442BB0060	***GENERAL MOTORS CORP SR UNSECD NT	2,888,000
45031UAZ4	US45031UAZ49	45031UAZ4060	ISTAR FINANCIAL INC MAKE WHOLE CALL	230,000
62947QAE8	US62947QAE89	62947QAE8060	NXP BV / NXP FUNDING LLC FRN 20131015 SERIES#	1,214,999
70175R110	US70175R1106	70175R110000	PARMALAT S P A 144A SPONSORED GDR RE	3,900
796050888	US7960508882	796050888000	SAMSUNG ELECTRONICS 1 GDR REPR 00.50 ORD R	69
92976GAD3	US92976GAD34	92976GAD3060	WACHOVIA BANK NA/CHARLOTTE NC	100,000
962166BP8	US962166BP84	962166BP8060	WEYERHAEUSER CO MAKE WHOLE CALL	118,000
[NULL]	USU22016AB22	U22016AB2060	***COVENTRY HEALTH CARE INC REG S SENIOR NC	50,000
[NULL]	USY150411251	Y15041125000	***CHINA STEEL GDR-EACH REPR 20 SHS C	13
[NULL]	USY445581157	Y44558115000	JOHN KEELLS HOLDINGS 1 GDR REPR 02.00 SHR	279
[NULL]	XS0334249223	G079E0AD3010	BARCLAYS BANK PLC 6.050% 20171204 SERIES# RE	13,400,000
[NULL]	XS0348153304	R21894AZ4000	EKSPORTFINANS A/S 13.500% 20090326 SERIES# MT	120,000
060505DR2	US060505DR26	060505DR2060	BANK AMERICA CORP SUB NOTE	100,000
06739HAA5	US06739HAA59	06739HAA5060	BARCLAYS BANK PLC VARIABLE RATE BOND PERP	350,000
105756AP5	US105756AP53	105756AP5060	***FED REPUBLIC OF BRAZIL US\$ GLOBAL BD	3,186,000
136375BQ4	US136375BQ40	136375BQ4060	***CANADIAN NATIONAL RAILWAY R/MD 6.375 1	15,000
195325BA2	US195325BA29	195325BA2060	***REPUBLIC OF COLOMBIA NOTES	64,000
204386AK2	US204386AK24	204386AK2060	***COMPAGNIE GENERALE DE GEOPHYSIQUE SR	100,000
25156PAD5	US25156PAD50	25156PAD5060	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B 9.	300,000
263534BT5	US263534BT54	263534BT5060	E.I. DU PONT DE NEMOURS	1,770,000
313586752	US3135867527	313586752000	FEDERAL NATIONAL MORTGAGE ASSOCIATION 8.	40,000
345370CA6	US345370CA64	345370CA6060	FORD MOTOR COMPANY GLOBAL LANDMARK	11,000
404280AG4	US404280AG49	404280AG4060	***HSBC HLDGS PLC R/MD 6.50 05/02/200	25,000
76009NAE0	US76009NAE04	76009NAE0060	***RENT A CENTER INC SENIOR SUB NOTE	-
88947EAE0	US88947EAE05	88947EAE0060	TOLL BROTHERS FINANCE CORP MAKE WHOLE C/	580,000
89420GAE9	US89420GAE98	89420GAE9060	TRAVELERS PROPERTY CASUALTY CORP SENIOR	170,000
98876XAA0	US98876XAA00	98876XAA0060	ZFS FINANCE USA TRUST I	4,150,000
G1989N121	GG00B1VYV826	G1989N121000	***CARLYLE CAPITAL CORPORATIONLTD SHS B	5,500
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